

Deutsche Börse Group's T7

Enhanced Trading Interface

Derivatives Message Reference

Release 9.0

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

2 Introduction

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

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

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

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

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

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

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

3 Message Formats

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

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

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

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

3.1 Message Fragmentation

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

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

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

3.2 Data Types

ETI supports the following data types:

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

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

3.3 Error Codes

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

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

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

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

SessionRejectReason (373)	Description
100	Reject due to exceeded throttle limit.
101	Stale request was not forwarded to T7.
102	Service temporarily not available.
103	Service not available.
211	User already logged in.
216	Gateway is standby.
217	Session login limit reached.
223	User entitlement data timeout.
224	Session limit reached (per PS Gateway and Business Unit).
225	User login tries (per time interval) reached.
226	Limit of outstanding session/user logins reached (per Business Unit).
227	Limit of outstanding session/user logins reached (per session).
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10006	Stop buy price not reasonable.
10007	Stop sell price not reasonable.
10008	GFD order is not executable on current business day.
10009	Execution restriction and instrument state mismatch.
10010	Throttle limit for creation of complex instrument exceeded.
10011	Order maintenance not allowed in current state.

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 9.0
- Build Number: 90.370.0.ga-90003070-74

Additionally, ETI clients implementing interface version '8.1' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI version '8.1' and '9.0'.

4.1 Session Layer

ETI Message	TemplateID (28500)	Sender	FIX Message	Msg Type (35)
Session Logon	10000	Participant	Logon	A
Session Logon Response	10001	ETI Gateway	Logon	A
Session Logout	10002	Participant	Logout	5
Session Logout Response	10003	ETI Gateway	Logout	5
Session Logout Notification	10012	ETI Gateway	Logout	5
Heartbeat	10011	Participant	Heartbeat	0
Heartbeat Notification	10023	ETI Gateway	Heartbeat	0
Legal Notification	10037	ETI Gateway	UserNotification	CB
User Logon	10018	Participant	UserRequest	BE
User Logon Response	10019	ETI Gateway	UserResponse	BF
User Logout	10029	Participant	UserRequest	BE
User Logout Response	10024	ETI Gateway	UserResponse	BF
User Logout Notification	10043	ETI Gateway	Logout	5
Throttle Update Notification	10028	ETI Gateway	UserNotification	CB
Subscribe	10025	Participant	ApplicationMessageRequest	BW
Subscribe Response	10005	ETI Gateway	ApplicationMessageRequest-Ack	BX
Unsubscribe	10006	Participant	ApplicationMessageRequest	BW
Unsubscribe Response	10007	ETI Gateway	ApplicationMessageRequest-Ack	BX
Retransmit	10008	Participant	ApplicationMessageRequest	BW
Retransmit Response	10009	ETI Gateway	ApplicationMessageRequest-Ack	BX
Retransmit (Order/Quote Event)	10026	Participant	ApplicationMessageRequest	BW
Retransmit Response (Order/Quote Event)	10027	ETI Gateway	ApplicationMessageRequest-Ack	BX
Reject	10010	ETI Gateway	Reject	3
Session List Inquire	10035	Participant	SessionDetailsListRequest	U5
Session List Inquire Response	10036	ETI Gateway	SessionDetailsListResponse	U6
Trade Enrichment List Inquire	10040	Participant	TradeEnrichmentListRequest	U7
Trade Enrichment List Inquire Response	10041	ETI Gateway	TradeEnrichmentListReport	U9
User List Inquire	10038	Participant	PartyDetailsListRequest	CF
User List Inquire Response	10039	ETI Gateway	PartyDetailsListReport	CG

4.2 Order Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
New Order Single	10100	Participant	NewOrderSingle	D
Replace Order Multi Leg (short layout)	10130	Participant	OrderCancelReplaceRequest	G
New Order Multi Leg (short layout)	10129	Participant	NewOrderSingle	D
New Order Single (short layout)	10125	Participant	NewOrderSingle	D
New Order Multi Leg	10113	Participant	NewOrderMultileg	AB
New Order Response (Standard Order)	10101	ETI Gateway	ExecutionReport	8
New Order Response (Lean Order)	10102	ETI Gateway	ExecutionReport	8
Immediate Execution Response	10103	ETI Gateway	ExecutionReport	8
Book Order Execution	10104	ETI Gateway	ExecutionReport	8
Replace Order Single	10106	Participant	OrderCancelReplaceRequest	G
Replace Order Single (short layout)	10126	Participant	OrderCancelReplaceRequest	G
Replace Order Multi Leg	10114	Participant	MultilegOrderCancelReplace	AC
Replace Order Response (Standard Order)	10107	ETI Gateway	ExecutionReport	8
Replace Order Response (Lean Order)	10108	ETI Gateway	ExecutionReport	8
Cancel Order Single	10109	Participant	OrderCancelRequest	F
Cancel Order Multi Leg	10123	Participant	OrderCancelRequest	F
Cancel Order Response (Standard Order)	10110	ETI Gateway	ExecutionReport	8
Cancel Order Response (Lean Order)	10111	ETI Gateway	ExecutionReport	8
Cancel Order Notification	10112	ETI Gateway	ExecutionReport	8
Order Mass Cancellation Request	10120	Participant	OrderMassActionRequest	CA
Order Mass Cancellation Response	10121	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Response No Hits	10124	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Notification	10122	ETI Gateway	OrderMassActionReport	BZ
Extended Order Information	10117	ETI Gateway	ExecutionReport	8

4.3 Strategy Creation

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

4.4 Quote Handling

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

4.5 Flexible Instrument Creation

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

4.6 Quote and Cross Request

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

4.7 CLIP Trading

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
CLIP Enter Request	10131	Participant	CrossRequest	DS
Response to a CLIP Request	10133	ETI Gateway	CrossRequestAck	DT
CLIP Execution Notification	10135	ETI Gateway	ExecutionReport	8
CLIP Delete Request	10132	Participant	CrossRequest	DS
CLIP Deletion Notification	10134	ETI Gateway	ExecutionReport	8

4.8 Selective Request for Quote Service

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
SRQS Open Negotiation Request	10700	Participant	QuoteRequest	R
SRQS Inquire Smart Respondent Request	10718	Participant	PartyDetailsListRequest	CF
SRQS Inquire Smart Respondent Response	10719	ETI Gateway	PartyDetailsListReport	CG
SRQS Quote Response	10703	ETI Gateway	QuoteAck	CW
SRQS Open Negotiation Notification for Requester	10710	ETI Gateway	QuoteStatusReport	AI
SRQS Open Negotiation Notification for Respondent	10711	ETI Gateway	QuoteStatusReport	AI
SRQS Update Negotiation Request	10701	Participant	QuoteRequest	R
SRQS Negotiation Notification for Requester	10712	ETI Gateway	QuoteStatusReport	AI
SRQS Enter Quote Request	10702	Participant	QuoteRequest	R
SRQS Quote Notification for Responder	10707	ETI Gateway	Quote	S
SRQS Enter Quoting Status Request	10717	Participant	MassQuoteAcknowledgement	b
SRQS Hit Quote Request	10704	Participant	QuoteResponse	AJ
SRQS Deal Response	10705	ETI Gateway	QuoteAck	CW

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
SRQS Create Deal Notification	10708	ETI Gateway	TradeCaptureReport	AE
SRQS Update Deal Request	10706	Participant	TradeCaptureReport	AE
SRQS Deal Notification	10709	ETI Gateway	TradeCaptureReport	AE
SRQS Negotiation Status Notification	10715	ETI Gateway	QuoteStatusReport	AI
SRQS Negotiation Notification for Respondent	10713	ETI Gateway	QuoteStatusReport	AI
SRQS Status Notification	10714	ETI Gateway	QuoteStatusReport	AI

4.9 TES Trading

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Enter TES Trade Request	10600	Participant	TradeCaptureReport	AE
TES Response	10611	ETI Gateway	TradeCaptureReportAck	AR
TES Broadcast	10604	ETI Gateway	TradeCaptureReport	AE
Modify TES Trade Request	10601	Participant	TradeCaptureReport	AE
Delete TES Trade Request	10602	Participant	TradeCaptureReport	AE
Delete TES Trade Broadcast	10606	ETI Gateway	TradeCaptureReport	AE
Approve TES Trade Request	10603	Participant	TradeCaptureReport	AE
Approve TES Trade Broadcast	10607	ETI Gateway	TradeCaptureReport	AE
TES Status Broadcast	10615	ETI Gateway	TradingSessionStatus	h
TES Execution Broadcast	10610	ETI Gateway	TradeCaptureReport	AE
TES Trade Broadcast	10614	ETI Gateway	TradeCaptureReport	AE
Reverse TES Trade Request	10630	Participant	TradeCaptureReport	AE
Approve Reverse TES Trade Request	10631	Participant	TradeCaptureReport	AE
TES Reversal Broadcast	10632	ETI Gateway	TradeCaptureReport	AE
TES Compression Run Status Request	10616	Participant	TradeCaptureReport	AE
TES Compression Run Status Response	10617	ETI Gateway	TradeCaptureReportAck	AR
TES Compression Run Status Broadcast	10618	ETI Gateway	TradeCaptureReport	AE
Upload TES Trade Request	10612	Participant	TradeCaptureReport	AE
TES Trade Upload Broadcast	10613	ETI Gateway	TradeCaptureReport	AE

4.10 Basket Trading

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Enter Basket Trade Request	10620	Participant	TradeMatchReport	DC
Basket Trading Response	10624	ETI Gateway	TradeMatchReportAck	DD
Basket Trading Broadcast	10625	ETI Gateway	TradeMatchReport	DC
Approve Basket Broadcast	10627	ETI Gateway	TradeMatchReport	DC
Approve Basket Trade Request	10623	Participant	TradeMatchReport	DC
Basket Execution Broadcast	10628	ETI Gateway	TradeMatchReport	DC
Modify Basket Trade Request	10621	Participant	TradeMatchReport	DC
Delete Basket Trade Request	10622	Participant	TradeMatchReport	DC
Delete Basket Broadcast	10626	ETI Gateway	TradeMatchReport	DC
Amend Basket Trade Request	10629	Participant	TradeMatchReport	DC

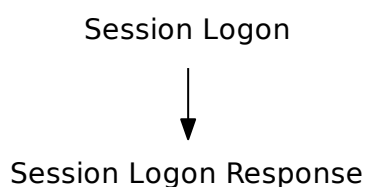
4.11 Other

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Trade Notification	10500	ETI Gateway	TradeCaptureReport	AE
Trade Notification Status	10501	ETI Gateway	TradingSessionStatus	h
Trading Session Event	10307	ETI Gateway	TradingSessionStatus	h
Mass Cancellation Event	10308	ETI Gateway	OrderMassActionReport	BZ
Pre-Trade Risk Limits Definition Request	10312	Participant	PartyRiskLimitsRequest	CL
Pre-Trade Risk Limit Response	10313	ETI Gateway	PartyRiskLimitsReport	CM
Inquire Pre-Trade Risk Limits Request	10311	Participant	PartyRiskLimitsRequest	CL
Service Availability	10030	ETI Gateway	UserNotification	CB
Service Availability Market	10044	ETI Gateway	UserNotification	CB
News	10031	ETI Gateway	News	B
Entitlement Notification	10034	ETI Gateway	PartyEntitlementsUpdate- Report	CZ
Party Action Report	10042	ETI Gateway	PartyActionReport	DI
Risk Notification	10033	ETI Gateway	PartyRiskLimitsUpdateReport	CR
Ping Request	10320	Participant	TestRequest	1
Ping Response	10321	ETI Gateway	Heartbeat	0
Gap Fill	10032	ETI Gateway	ApplicationMessageReport	BY

5 Session Layer

5.1 Session Logon

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



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

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

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

5.2 Session Logon Response

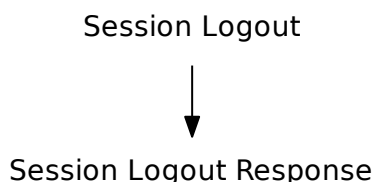
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
1301	MarketID	Y	2	56	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>XEUR</td> </tr> <tr> <td>2</td> <td>XEEE</td> </tr> <tr> <td>12</td> <td>NODX</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	1	XEUR	2	XEEE	12	NODX	*	More values		
Value	Description																	
1	XEUR																	
2	XEEE																	
12	NODX																	
*	More values																	
339	TradSesMode	Y	1	58	unsigned int	Environment Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Development</td> </tr> <tr> <td>2</td> <td>Simulation</td> </tr> <tr> <td>3</td> <td>Production</td> </tr> <tr> <td>4</td> <td>Acceptance</td> </tr> <tr> <td>5</td> <td>Disaster Recovery</td> </tr> </tbody> </table>	Value	Description	1	Development	2	Simulation	3	Production	4	Acceptance	5	Disaster Recovery
Value	Description																	
1	Development																	
2	Simulation																	
3	Production																	
4	Acceptance																	
5	Disaster Recovery																	
1408	DefaultCstmAppVer-ID	Y	30	59	Fixed String (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20, \x22-\x7B, \x7D, \x7E												
28763	DefaultCstmAppVer-SubID	Y	5	89	Fixed String	ETI subversion. Identifies ETI changes within one ETI version. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D0003</td> <td>Derivatives subversion</td> </tr> </tbody> </table>	Value	Description	D0003	Derivatives subversion								
Value	Description																	
D0003	Derivatives subversion																	
39020	Pad2	U	2	94	Fixed String	not used												

5.3 Session Logout

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



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

5.4 Session Logout Response

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

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

5.5 Session Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10012 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway
<i><Message Body></i>						
30354	VarTextLen	Y	2	16	Counter	Number of used bytes for field VarText (30355).
39060	Pad6	U	6	18	Fixed String	not used
30355	VarText	Y	2000	24	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

5.6 Heartbeat

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

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

5.7 Heartbeat Notification

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

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

5.8 Legal Notification

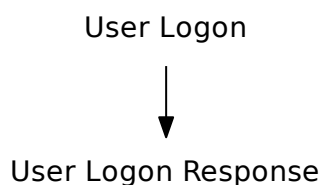
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
926	UserStatus	Y	1	50	unsigned int	The status of the User <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10</td> <td>Admission to trading suspended</td> </tr> <tr> <td>11</td> <td>Suspension revoked</td> </tr> </tbody> </table>	Value	Description	10	Admission to trading suspended	11	Suspension revoked
Value	Description											
10	Admission to trading suspended											
11	Suspension revoked											
39050	Pad5	U	5	51	Fixed String	not used						
30355	VarText	Y	2000	56	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E						

5.9 User Logon

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



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

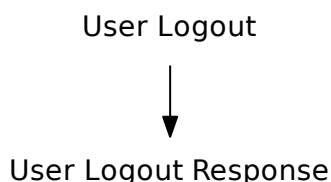
5.10 User Logon Response

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

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

5.11 User Logout

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



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

5.12 User Logout Response

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

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

5.13 User Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, MsgType = 5)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NotifHeader></i>										
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway				
<i><Message Body></i>										
553	Username	Y	4	16	unsigned int	The trader ID				
30354	VarTextLen	Y	2	20	Counter	Number of used bytes for field VarText (30355).				
926	UserStatus	Y	1	22	unsigned int	The status of the User <table border="1" data-bbox="991 1193 1412 1317"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Forced user logout by exchange</td> </tr> </tbody> </table>	Value	Description	7	Forced user logout by exchange
Value	Description									
7	Forced user logout by exchange									
39000	Pad1	U	1	23	Fixed String	not used				
30355	VarText	Y	2000	24	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E				

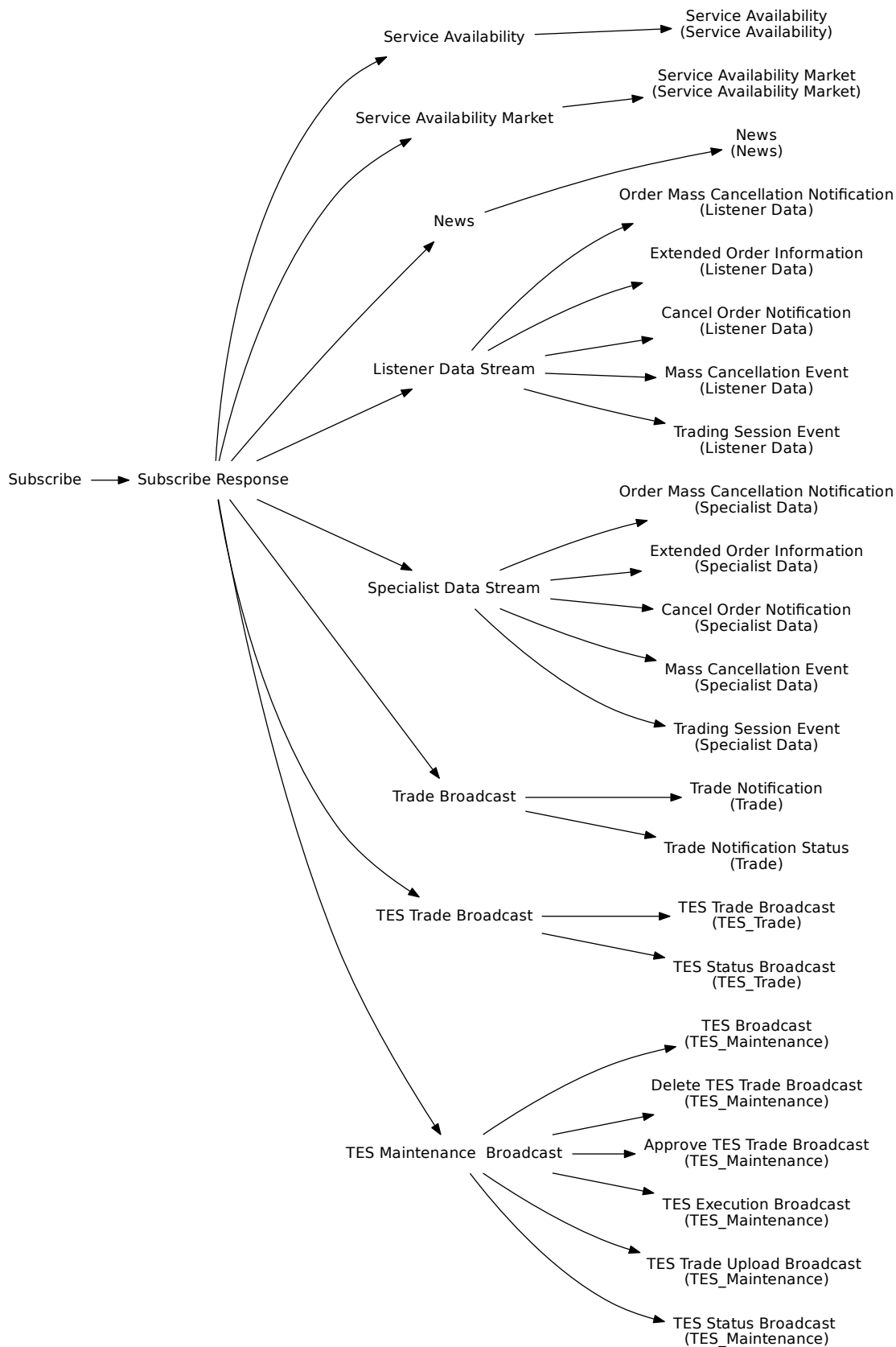
5.14 Throttle Update Notification

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

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

5.15 Subscribe

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
<i><MessageHeaderIn></i>																								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.																		
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10025 (ApplicationMessageRequest, Msg-Type = BW)																		
25028	NetworkMsgID	U	8	6	Fixed String	not used																		
39020	Pad2	U	2	14	Fixed String	not used																		
<i><RequestHeader></i>																								
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.																		
50	SenderSubID	U	4	20	unsigned int	not used																		
<i><Message Body></i>																								
25001	SubscriptionScope	N	4	24	unsigned int	For filter criteria for broadcast subscription see the ETI Manual, chapter Broadcast.																		
1355	RefAppID	Y	1	28	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1189 1412 1570"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> <tr> <td>10</td> <td>Service Availability Market</td> </tr> </tbody> </table>	Value	Description	1	Trade	2	News	3	Service Availability	5	Listener Data	7	TES Maintenance	8	TES Trade	9	SRQS Maintenance	10	Service Availability Market
Value	Description																							
1	Trade																							
2	News																							
3	Service Availability																							
5	Listener Data																							
7	TES Maintenance																							
8	TES Trade																							
9	SRQS Maintenance																							
10	Service Availability Market																							
39030	Pad3	U	3	29	Fixed String	not used																		

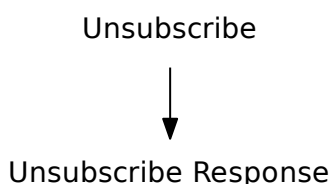
5.16 Subscribe Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	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
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i><Message Body></i>						
28727	ApplSubID	Y	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.
39040	Pad4	U	4	36	Fixed String	not used

5.17 Unsubscribe

This message is used to revoke a broadcast subscription.



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

5.18 Unsubscribe Response

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

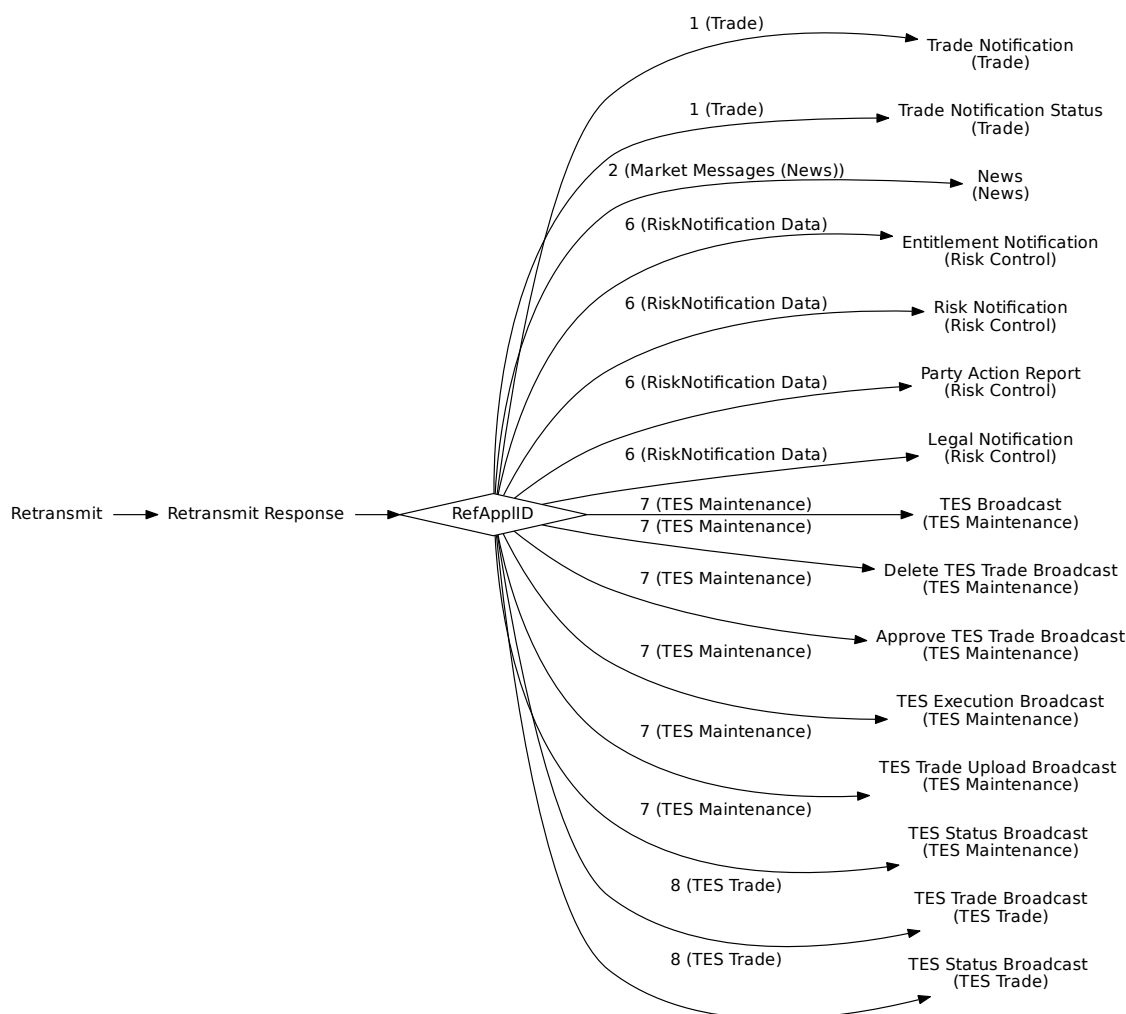
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType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

5.19 Retransmit

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

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

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
<i><MessageHeaderIn></i>																				
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.														
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, Msg-Type = BW)														
25028	NetworkMsgID	U	8	6	Fixed String	not used														
39020	Pad2	U	2	14	Fixed String	not used														
<i><RequestHeader></i>																				
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.														
50	SenderSubID	U	4	20	unsigned int	not used														
<i><Message Body></i>																				
1182	ApplBegSeqNum	N	8	24	SeqNum	"no value" means first known sequence number: 1														
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.														
5948	PartitionID	N	2	40	unsigned int	The application sequence numbers are only unique per RefApplID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. Not to be set for News, Risk Control, and SRQS Maintenance.														
1355	RefApplID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1547 1409 1843"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table>	Value	Description	1	Trade	2	News	6	Risk Control	7	TES Maintenance	8	TES Trade	9	SRQS Maintenance
Value	Description																			
1	Trade																			
2	News																			
6	Risk Control																			
7	TES Maintenance																			
8	TES Trade																			
9	SRQS Maintenance																			
39050	Pad5	U	5	43	Fixed String	not used														

5.20 Retransmit Response

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

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

All these messages will consist of:

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

For more details, please refer to chapter Retransmission.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i><Message Body></i>						
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers. If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated Appl-BegSeqNum). "no value" means the requested data is not available.

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

5.21 Retransmit (Order/Quote Event)

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

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10026 (ApplicationMessageRequest, Msg-Type = BW)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<i><RequestHeader></i>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	U	4	20	unsigned int	not used						
<i><Message Body></i>												
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the supported RefAppIDs): - Session Data: "no value" - Listener Data: session ID						
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers are only unique per RefAppID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmit request.						
1355	RefAppID	Y	1	30	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1346 1409 1473"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
28718	ApplBegMsgID	N	16	31	data	Beginning range of application message identifiers; 'no value' indicates first known application message identifier.						
28719	ApplEndMsgID	N	16	47	data	Ending range of application message identifiers; "no value" means last known application message identifier.						
39000	Pad1	U	1	63	Fixed String	not used						

5.22 Retransmit Response (Order/Quote Event)

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

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

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

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

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

5.23 Reject

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10010 (Reject, MsgType = 3)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	N	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
373	SessionRejectReason	Y	4	56	unsigned int	Error code. Valid values are listed after this table.				
30354	VarTextLen	Y	2	60	Counter	Values <100 are reserved by FIX. We will use user-defined values for application level errors as well				

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

Valid Values of SessionRejectReason (datatype SessionRejectReason)

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

10010	Throttle limit for creation of complex instrument exceeded
10011	Order maintenance not allowed in current state

5.24 Session List Inquire

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

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

Session List Inquire



Session List Inquire Response

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

5.25 Session List Inquire Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<i><MessageHeaderOut></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10036 (SessionDetailsListResponse, MsgType = U6)								
39020	Pad2	U	2	6	Fixed String	not used								
<i><ResponseHeader></i>														
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.								
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway								
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.								
39040	Pad4	U	4	28	Fixed String	not used								
<i><Message Body></i>														
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response								
39060	Pad6	U	6	34	Fixed String	not used								
<i><SessionsGrp></i>						Cardinality: 1-1000, Record counter: NoSessions								
20055	>PartyIDSessionID	Y	4	40	unsigned int	Session ID.								
28730	>SessionMode	Y	1	44	unsigned int	Session type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>HF</td> </tr> <tr> <td>2</td> <td>LF</td> </tr> <tr> <td>3</td> <td>GUI</td> </tr> </tbody> </table>	Value	Description	1	HF	2	LF	3	GUI
Value	Description													
1	HF													
2	LF													
3	GUI													
28735	>SessionSubMode	N	1	45	unsigned int	Set if SessionMode(28730) = 2(LF) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trading Session</td> </tr> <tr> <td>1</td> <td>FIX Trading Session</td> </tr> <tr> <td>2</td> <td>Regular Back Office Session</td> </tr> </tbody> </table>	Value	Description	0	Regular Trading Session	1	FIX Trading Session	2	Regular Back Office Session
Value	Description													
0	Regular Trading Session													
1	FIX Trading Session													
2	Regular Back Office Session													
39020	>Pad2	U	2	46	Fixed String	not used								

5.26 Trade Enrichment List Inquire

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

Trade Enrichment List Inquire



Trade Enrichment List Inquire Response

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

5.27 Trade Enrichment List Inquire Response

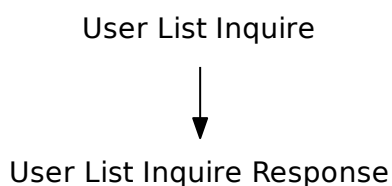
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10041 (Trade-EnrichmentListReport, MsgType = U9)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeader></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
39040	Pad4	U	4	28	Fixed String	not used				
<i><Message Body></i>										
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request				
28738	NoEnrichmentRules	Y	2	48	Counter	Number of enrichment rules in a response				
39060	Pad6	U	6	50	Fixed String	not used				
<i><EnrichmentRulesGrp></i>						Cardinality: 0-400, Record counter: NoEnrichmentRules				
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule				
20099	>PartyIDOrigination-Market	N	1	58	unsigned int	The origination market <table border="1" data-bbox="991 1579 1409 1664"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Korea Exchange</td> </tr> </tbody> </table>	Value	Description	1	Korea Exchange
Value	Description									
1	Korea Exchange									
1	>Account	N	2	59	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
77	>PositionEffect	N	1	61	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
20096	>PartyIDTakeUp- TradingFirm	N	5	62	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20						
20013	>PartyIDOrder- OriginationFirm	N	7	67	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20						
20032	>PartyIDBeneficiary	N	9	74	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20						
25007	>FreeText1	N	12	83	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25008	>FreeText2	N	12	95	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	>FreeText3	N	12	107	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
39000	>Pad1	U	1	119	Fixed String	not used						

5.28 User List Inquire

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



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

5.29 User List Inquire Response

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

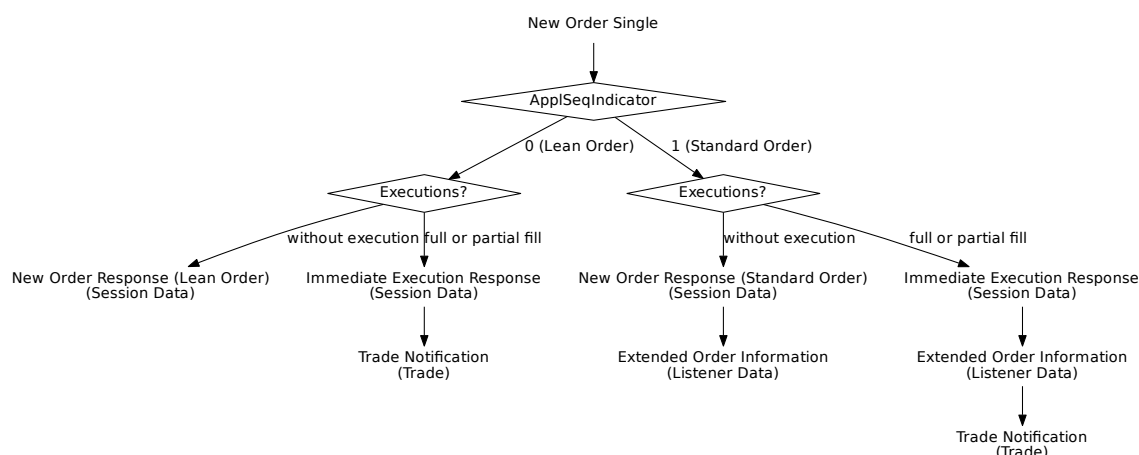
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<i><MessageHeaderOut></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailsListReport,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

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

6 Order Handling

6.1 New Order Single

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	CIOrdID	N	8	48	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIDInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
432	ExpireDate	N	4	80	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	84	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	88	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
28744	MatchInstCrossID	N	4	92	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUp-TradingFirm	N	5	96	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20013	PartyIDOrder-OriginationFirm	N	7	101	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20032	PartyIDBeneficiary	N	9	108	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20										
28703	ApplSeqIndicator	Y	1	117	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
54	Side	Y	1	118	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
40	OrdType	Y	1	119	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															
28710	PriceValidityCheck-Type	Y	1	120	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory		
Value	Description															
0	None															
1	Optional															
2	Mandatory															
25126	ValueCheckTypeValue	Y	1	121	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
23002	OrderAttribute-LiquidityProvision	Y	1	122	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															
23003	OrderAttributeRisk-Reduction	N	1	123	unsigned int	<p>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table>	Value	Description	1	Risk reduction	0	No risk reduction				
Value	Description															
1	Risk reduction															
0	No risk reduction															
59	TimeInForce	Y	1	124	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	6	Good Till Date (GTD) - Standard Orders only
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC) - Standard Orders only															
3	Immediate or Cancel (IOC)															
6	Good Till Date (GTD) - Standard Orders only															
18	ExecInst	Y	1	125	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															

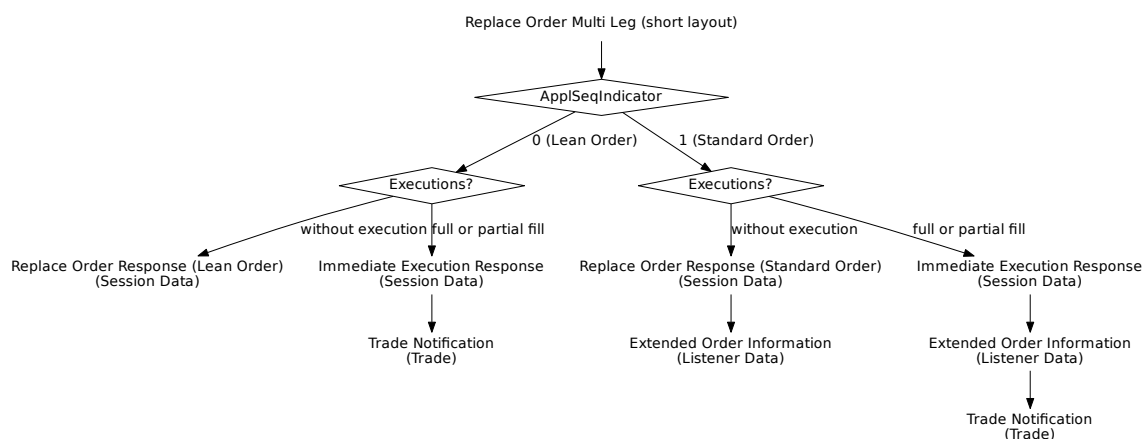
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
625	TradingSessionSubID	N	1	126	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> </tbody> </table>	Value	Description	4	Closing or closing auction				
Value	Description													
4	Closing or closing auction													
1815	TradingCapacity	Y	1	127	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	128	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	129	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
25124	ExecutingTrader-Qualifier	Y	1	130	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1	Account	N	2	131	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52																
20038	PartyIDPosition-Account	N	32	133	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
77	PositionEffect	Y	1	165	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open										
Value	Description																					
C	Close																					
O	Open																					
20075	PartyIDLocationID	N	2	166	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
1031	CustOrderHandling-Inst	N	1	168	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	169	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
25007	FreeText1	N	12	189	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	201	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	213	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCOrdID	N	20	225	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39030	Pad3	U	3	245	Fixed String	not used

6.2 Replace Order Multi Leg (short layout)

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.						
28744	MatchInstCrossID	N	4	92	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	96	unsigned int	Identifies an enrichment rule						
28703	ApplSeqIndicator	Y	1	98	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1" data-bbox="991 1563 1409 1688"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											

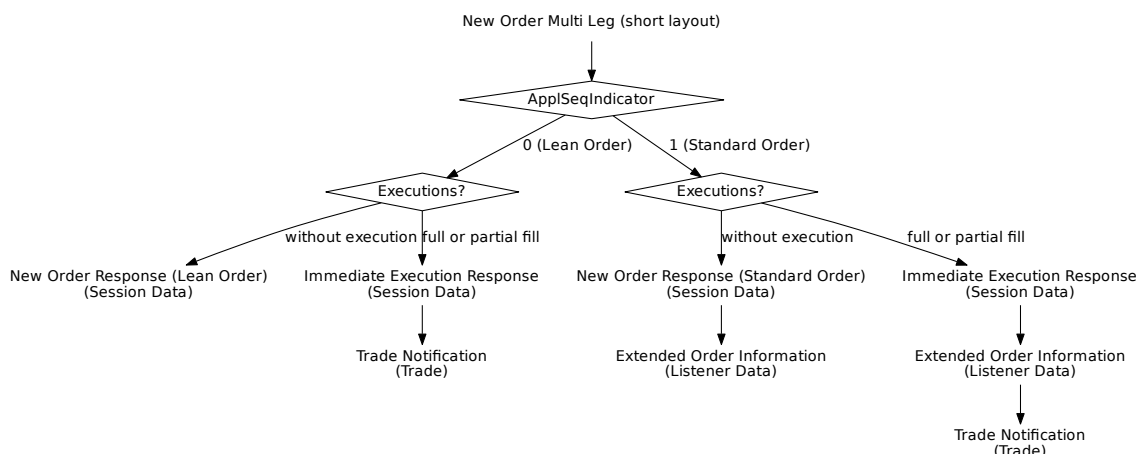
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1227	ProductComplex	Y	1	99	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																							
2	Standard Option Strategy																							
3	Non-Standard Option Strategy																							
4	Volatility Strategy																							
5	Futures Spread																							
6	Inter-Product Spread																							
7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
54	Side	Y	1	100	unsigned int	<p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
28710	PriceValidityCheck-Type	Y	1	101	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory										
Value	Description																							
0	None																							
1	Optional																							
2	Mandatory																							
25126	ValueCheckTypeValue	Y	1	102	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check												
Value	Description																							
0	Do not check																							
1	Check																							
23002	OrderAttribute-LiquidityProvision	Y	1	103	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision												
Value	Description																							
1	Liquidity provision																							
0	No liquidity provision																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
18	Execlnst	Y	1	104	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')		
Value	Description													
1	Persistent Order (FIX value 'H')													
2	Non-persistent Order (FIX value 'Q')													
59	TimelnForce	Y	1	105	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)
Value	Description													
0	Day (GFD)													
1	Good Till Cancelled (GTC) - Standard Orders only													
3	Immediate or Cancel (IOC)													
1815	TradingCapacity	Y	1	106	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	107	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	108	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	Y	1	109	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39020	Pad2	U	2	110	Fixed String	not used						

6.3 New Order Multi Leg (short layout)

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.						
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule						
28703	ApplSeqIndicator	Y	1	90	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1" data-bbox="991 1561 1409 1688"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											

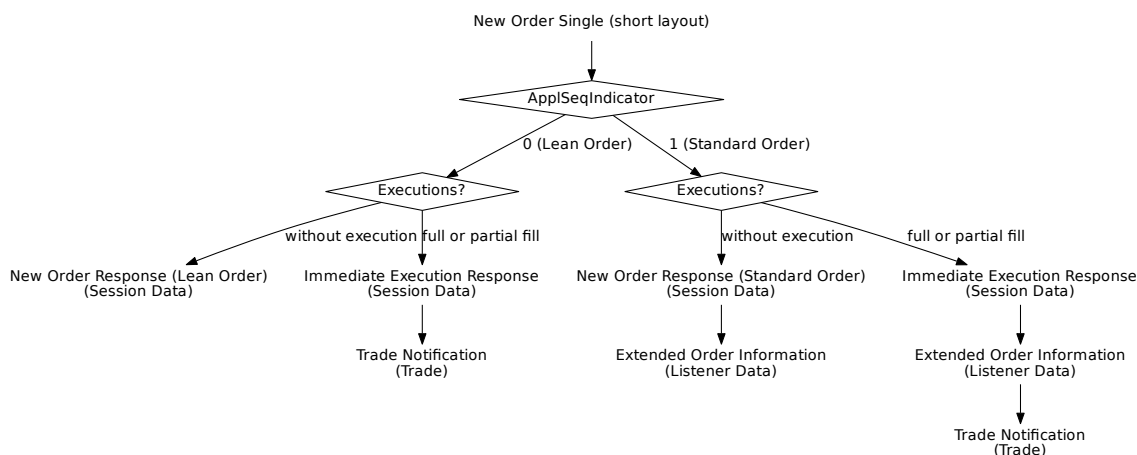
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1227	ProductComplex	Y	1	91	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																							
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7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
54	Side	Y	1	92	unsigned int	<p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
28710	PriceValidityCheck-Type	Y	1	93	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory										
Value	Description																							
0	None																							
1	Optional																							
2	Mandatory																							
25126	ValueCheckTypeValue	Y	1	94	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check												
Value	Description																							
0	Do not check																							
1	Check																							
23002	OrderAttribute-LiquidityProvision	Y	1	95	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision												
Value	Description																							
1	Liquidity provision																							
0	No liquidity provision																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
18	Execlnst	Y	1	96	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')		
Value	Description													
1	Persistent Order (FIX value 'H')													
2	Non-persistent Order (FIX value 'Q')													
59	TimelnForce	Y	1	97	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)
Value	Description													
0	Day (GFD)													
1	Good Till Cancelled (GTC) - Standard Orders only													
3	Immediate or Cancel (IOC)													
1815	TradingCapacity	Y	1	98	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	99	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	100	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	Y	1	101	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 524 1412 651"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39020	Pad2	U	2	102	Fixed String	not used						

6.4 New Order Single (short layout)

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	48	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
30048	SimpleSecurityID	Y	4	72	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.						
28744	MatchInstCrossID	N	4	76	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	80	unsigned int	Identifies an enrichment rule						
54	Side	Y	1	82	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
28703	ApplSeqIndicator	Y	1	83	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
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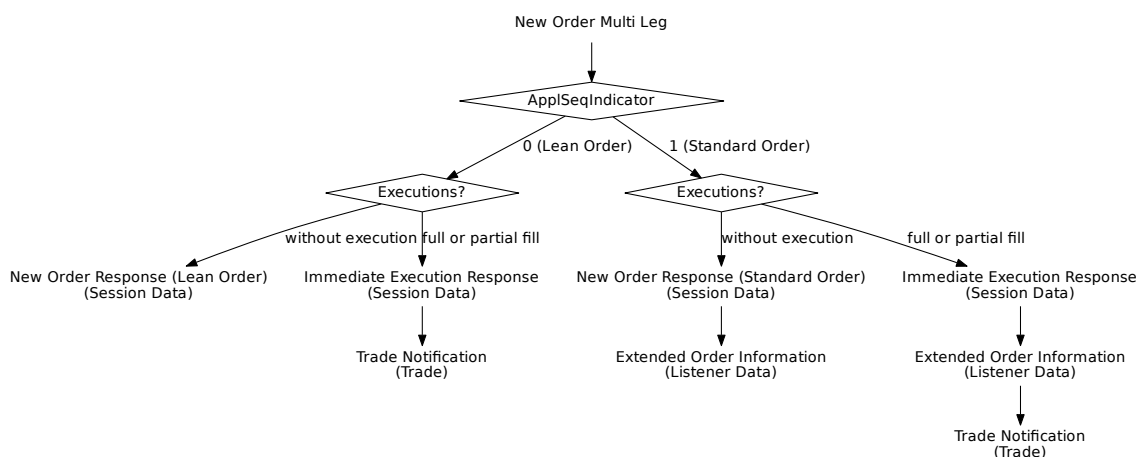
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28710	PriceValidityCheck- Type	Y	1	84	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	85	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
23002	OrderAttribute- LiquidityProvision	Y	1	86	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
59	TimelnForce	Y	1	87	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)
Value	Description													
0	Day (GFD)													
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
18	Execlnst	Y	1	88	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
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5	Persistent and Book or Cancel order (FIX value 'H 6')															
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1815	TradingCapacity	Y	1	89	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker		
Value	Description															
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5	Principal (Proprietary)															
6	Market Maker															
1724	OrderOrigination	N	1	90	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer						
Value	Description															
5	Order received from a direct access customer															
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	91	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	Y	1	92	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 524 1412 651"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39030	Pad3	U	3	93	Fixed String	not used						

6.5 New Order Multi Leg

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.						
432	ExpireDate	N	4	84	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.						
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.						
20096	PartyIDTakeUp-TradingFirm	N	5	92	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20						
20013	PartyIDOrder-OriginationFirm	N	7	97	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20						
20032	PartyIDBeneficiary	N	9	104	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20						
28703	AppSeqIndicator	Y	1	113	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1" data-bbox="991 1877 1409 2004"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1227	ProductComplex	Y	1	114	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																							
2	Standard Option Strategy																							
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5	Futures Spread																							
6	Inter-Product Spread																							
7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
54	Side	Y	1	115	unsigned int	<p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
40	OrdType	Y	1	116	unsigned int	<p>Order type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table>	Value	Description	2	Limit														
Value	Description																							
2	Limit																							
28710	PriceValidityCheck-Type	Y	1	117	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory										
Value	Description																							
0	None																							
1	Optional																							
2	Mandatory																							
25126	ValueCheckTypeValue	Y	1	118	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check												
Value	Description																							
0	Do not check																							
1	Check																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
23002	OrderAttribute-LiquidityProvision	Y	1	119	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															
23003	OrderAttributeRisk-Reduction	N	1	120	unsigned int	<p>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table>	Value	Description	1	Risk reduction	0	No risk reduction				
Value	Description															
1	Risk reduction															
0	No risk reduction															
18	Execlnst	Y	1	121	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')				
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
59	TimelnForce	Y	1	122	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	6	Good Till Date (GTD) - Standard Orders only
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC) - Standard Orders only															
3	Immediate or Cancel (IOC)															
6	Good Till Date (GTD) - Standard Orders only															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	123	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	124	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	125	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
25124	ExecutingTrader-Qualifier	Y	1	126	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
20075	PartyIDLocationID	N	2	127	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
2404	ComplianceText	N	20	129	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																
1031	CustOrderHandling-Inst	N	1	149	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20038	PartyIDPosition-Account	N	32	150	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
25007	FreeText1	N	12	182	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	194	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	206	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
30011	FIXCOrdID	N	20	218	Fixed String	User defined client order ID Valid characters: \x20-\x7E						
555	NoLegs	Y	1	238	Counter	Number of LegOrd repeating group instances.						
39000	Pad1	U	1	239	Fixed String	not used						
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs						
2680	>LegAccount	N	2	240	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50						
564	>LegPositionEffect	Y	1	242	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1" data-bbox="991 1507 1409 1637"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
39050	>Pad5	U	5	243	Fixed String	not used						

6.6 New Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10101 (ExecutionReport, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
28704	ApplMsgID	N	16	55	data	Application message identifier assigned to an order or quote event.				
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
<i><Message Body></i>										
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
11	CIOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.										
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.										
39	OrdStatus	Y	1	120	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	4	Cancelled	9	Suspended		
Value	Description															
0	New															
4	Cancelled															
9	Suspended															
150	ExecType	Y	1	121	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table>	Value	Description	0	New	4	Cancelled	L	Triggered		
Value	Description															
0	New															
4	Cancelled															
L	Triggered															
378	ExecRestatement-Reason	Y	2	122	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted	114	Order has been changed to IOC
Value	Description															
101	Order add accepted															
105	IOC Order accepted															
212	Book or Cancel Order accepted															
114	Order has been changed to IOC															
2523	CrossedIndicator	Y	1	124	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)				
Value	Description															
0	No crossing (Order not subject to crossing)															
1	Cross rejected (Order subject to crossing and match prevented)															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1227	ProductComplex	Y	1	125	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																									
1	Simple instrument																									
2	Standard Option Strategy																									
3	Non-Standard Option Strategy																									
4	Volatility Strategy																									
5	Futures Spread																									
6	Inter-Product Spread																									
7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
1823	Triggered	Y	1	126	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO												
Value	Description																									
0	Not Triggered																									
1	Triggered Stop																									
2	Triggered OCO																									
25159	TransactionDelay-Indicator	Y	1	127	unsigned int	<p>Indicator for a delayed transaction</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed														
Value	Description																									
0	Transaction not delayed																									
1	Transaction delayed																									

6.7 New Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (ExecutionReport, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
48	SecurityID	Y	8	72	signed int	Instrument identifier.				
17	ExecID	Y	8	80	UTCTimestamp	Transaction timestamp.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
39	OrdStatus	Y	1	88	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	4	Cancelled	9	Suspended		
Value	Description															
0	New															
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150	ExecType	Y	1	89	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table>	Value	Description	0	New	4	Cancelled	L	Triggered		
Value	Description															
0	New															
4	Cancelled															
L	Triggered															
378	ExecRestatement-Reason	Y	2	90	unsigned int	<p>Code to further qualify the field ExecType (150) of the Execution Report (8) message.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted	114	Order has been changed to IOC
Value	Description															
101	Order add accepted															
105	IOC Order accepted															
212	Book or Cancel Order accepted															
114	Order has been changed to IOC															
2523	CrossedIndicator	Y	1	92	unsigned int	<p>Indicates SMP involvement.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)				
Value	Description															
0	No crossing (Order not subject to crossing)															
1	Cross rejected (Order subject to crossing and match prevented)															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1227	ProductComplex	Y	1	93	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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1823	Triggered	Y	1	94	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO												
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25159	TransactionDelay-Indicator	Y	1	95	unsigned int	<p>Indicator for a delayed transaction</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed														
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0	Transaction not delayed																									
1	Transaction delayed																									

6.8 Immediate Execution Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10103 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1514 1409 1599"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the executed order.						
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1877 1409 2002"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><Message Body></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.												
11	CIOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.												
41	OrigCIOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.												
48	SecurityID	Y	8	96	signed int	Instrument identifier.												
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.												
21009	TrdRegTSEntryTime	N	8	112	UTCTimestamp	The entry timestamp is the time of the creation of the order.												
21008	TrdRegTSTime-Priority	N	8	120	UTCTimestamp	Priority timestamp.												
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.												
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.												
1300	MarketSegmentID	Y	4	152	signed int	Product identifier.												
30555	NoLegExecs	Y	2	156	Counter	Number of InstrmntLegExec repeating group instances.												
378	ExecRestatement-Reason	Y	2	158	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="991 1417 1409 1711"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	114	Order has been changed to IOC
Value	Description																	
101	Order add accepted																	
102	Order modify accepted																	
105	IOC Order accepted																	
181	Ownership Changed																	
114	Order has been changed to IOC																	
54	Side	Y	1	160	unsigned int	Side of the order. <table border="1" data-bbox="991 1787 1409 1912"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell						
Value	Description																	
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2	Sell																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1227	ProductComplex	Y	1	161	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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9	Strip																									
39	OrdStatus	Y	1	162	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>	Value	Description	1	Partially filled	2	Filled	4	Cancelled												
Value	Description																									
1	Partially filled																									
2	Filled																									
4	Cancelled																									
150	ExecType	Y	1	163	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	F	Trade																
Value	Description																									
F	Trade																									
1823	Triggered	Y	1	164	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO												
Value	Description																									
0	Not Triggered																									
1	Triggered Stop																									
2	Triggered OCO																									
2523	CrossedIndicator	Y	1	165	unsigned int	<p>Indicates SMP involvement.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)														
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
25159	TransactionDelay-Indicator	Y	1	166	unsigned int	Indicator for a delayed transaction	
						Value	Description
						0	Transaction not delayed
						1	Transaction delayed
1362	NoFills	Y	1	167	Counter	Specifies the number of partial fills included in this Execution Report.	
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills	
1364	>FillPx	Y	8	168	PriceType	Price of Fill.	
1365	>FillQty	Y	8	176	Qty	Quantity of Fill.	
28708	>FillMatchID	Y	4	184	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.	
1363	>FillExecID	Y	4	188	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.	
1443	>FillLiquidityInd	N	1	192	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills.	
						Value	Description
						2	Removed Liquidity
						5	Triggered Stop Order
39070	>Pad7	U	7	193	Fixed String	not used	
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs	
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.	
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.	
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.	
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.	
624	>LegSide	Y	1	28	unsigned int	The side of the individual leg of a strategy as defined in its signature.	
						Value	Description
						1	Buy
						2	Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding Fills-Grp repeating group instance.
39020	>Pad2	U	2	30	Fixed String	not used

6.9 Book Order Execution

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.																		
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1300	MarketSegmentID	Y	4	128	signed int	Product identifier.																		
30555	NoLegExecs	Y	2	132	Counter	Number of InstrmntLegExec repeating group instances.																		
378	ExecRestatement-Reason	Y	2	134	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="991 1256 1409 1868"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>108</td> <td>Book Order executed</td> </tr> <tr> <td>135</td> <td>Market Order triggered and executed</td> </tr> <tr> <td>164</td> <td>One-cancels-the-other Order has been triggered</td> </tr> <tr> <td>172</td> <td>Stop Order has been triggered</td> </tr> <tr> <td>150</td> <td>Closing Auction Order has been inactivated</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	108	Book Order executed	135	Market Order triggered and executed	164	One-cancels-the-other Order has been triggered	172	Stop Order has been triggered	150	Closing Auction Order has been inactivated	199	Pending order cancellation executed (end of FREEZE state)	181	Ownership Changed
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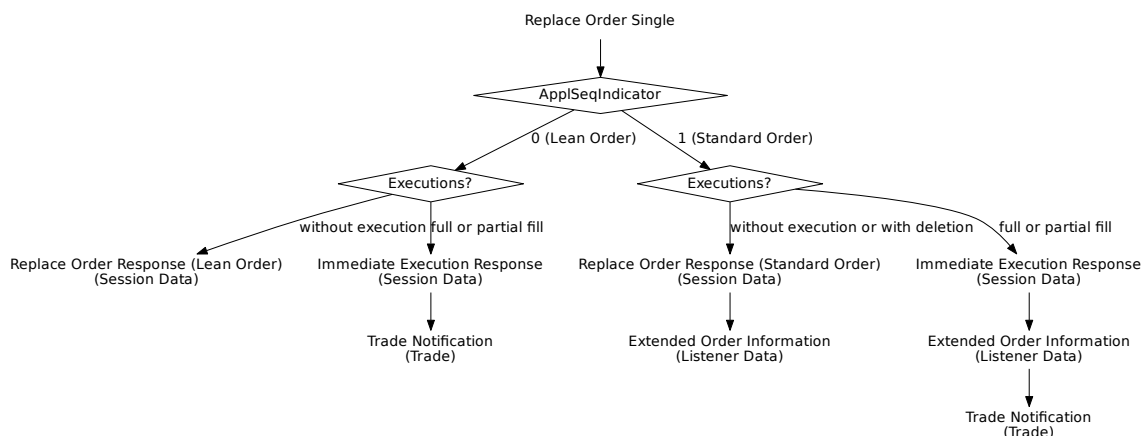
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1227	ProductComplex	Y	1	137	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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39	OrdStatus	Y	1	138	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>	Value	Description	1	Partially filled	2	Filled	9	Suspended	4	Cancelled										
Value	Description																									
1	Partially filled																									
2	Filled																									
9	Suspended																									
4	Cancelled																									
150	ExecType	Y	1	139	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	F	Trade	9	Suspended														
Value	Description																									
F	Trade																									
9	Suspended																									
1823	Triggered	Y	1	140	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO												
Value	Description																									
0	Not Triggered																									
1	Triggered Stop																									
2	Triggered OCO																									

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
2523	CrossedIndicator	Y	1	141	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)						
Value	Description																	
0	No crossing (Order not subject to crossing)																	
1	Cross rejected (Order subject to crossing and match prevented)																	
30011	FIXCOrdID	N	20	142	Fixed String	User defined client order ID Valid characters: \x20-\x7E												
1362	NoFills	Y	1	162	Counter	Specifies the number of partial fills included in this Execution Report.												
39050	Pad5	U	5	163	Fixed String	not used												
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills												
1364	>FillPx	Y	8	168	PriceType	Price of Fill.												
1365	>FillQty	Y	8	176	Qty	Quantity of Fill.												
28708	>FillMatchID	Y	4	184	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.												
1363	>FillExecID	Y	4	188	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.												
1443	>FillLiquidityInd	N	1	192	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity	4	Auction	5	Triggered Stop Order	6	Triggered OCO Order	7	Triggered Market Order
Value	Description																	
1	Added Liquidity																	
4	Auction																	
5	Triggered Stop Order																	
6	Triggered OCO Order																	
7	Triggered Market Order																	
39070	>Pad7	U	7	193	Fixed String	not used												
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs												
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.												
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.												
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
624	>LegSide	Y	1	28	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" data-bbox="991 622 1409 752"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding Fills-Grp repeating group instance.						
39020	>Pad2	U	2	30	Fixed String	not used						

6.10 Replace Order Single

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	56	Qty	Total Order Quantity.
99	StopPx	N	8	64	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
20003	PartyIDClientID	N	8	72	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIdInvestment-DecisionMaker	N	8	80	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	88	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
432	ExpireDate	N	4	96	LocalMktDate	Date of order expiry. Required if TimelnForce (59) = 6.
1300	MarketSegmentID	Y	4	100	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	104	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.
28744	MatchInstCrossID	N	4	108	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSession-ID	N	4	112	unsigned int	Session ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20096	PartyIDTakeUp- TradingFirm	N	5	116	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20										
20013	PartyIDOrder- OriginationFirm	N	7	121	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20										
20032	PartyIDBeneficiary	N	9	128	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20										
28703	ApplSeqIndicator	Y	1	137	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
54	Side	Y	1	138	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
40	OrdType	Y	1	139	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															
28710	PriceValidityCheck- Type	Y	1	140	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory		
Value	Description															
0	None															
1	Optional															
2	Mandatory															
25126	ValueCheckTypeValue	Y	1	141	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
23002	OrderAttribute-LiquidityProvision	Y	1	142	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															
59	TimelnForce	Y	1	143	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	6	Good Till Date (GTD) - Standard Orders only
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC) - Standard Orders only															
3	Immediate or Cancel (IOC)															
6	Good Till Date (GTD) - Standard Orders only															
18	ExecInst	Y	1	144	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															
625	TradingSessionSubID	N	1	145	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> </tbody> </table>	Value	Description	4	Closing or closing auction						
Value	Description															
4	Closing or closing auction															

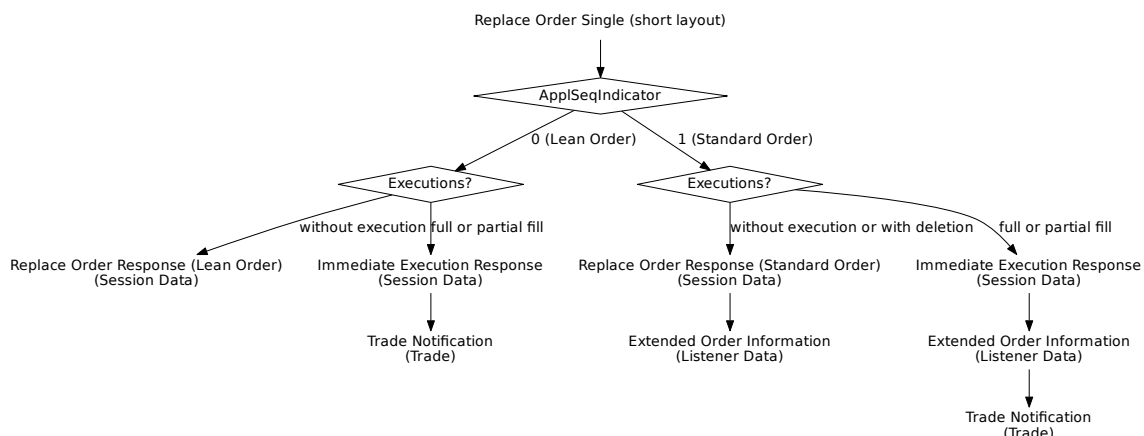
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	Y	1	146	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1724	OrderOrigination	N	1	147	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	148	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
25124	ExecutingTrader-Qualifier	N	1	149	unsigned int	<p>Derivatives Markets: Required, Cash Markets: ExecutingTraderQualifier can be omitted only if specialist submits transaction On-Behalf of another business unit</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
1	Account	N	2	150	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
20038	PartyIDPosition-Account	N	32	152	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
77	PositionEffect	Y	1	184	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open										
Value	Description																					
C	Close																					
O	Open																					
28743	OwnershipIndicator	Y	1	185	unsigned int	Indicator to change the ownership of an order <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not change ownership</td> </tr> <tr> <td>1</td> <td>Change ownership to executing party (User ID)</td> </tr> </tbody> </table>	Value	Description	0	Do not change ownership	1	Change ownership to executing party (User ID)										
Value	Description																					
0	Do not change ownership																					
1	Change ownership to executing party (User ID)																					
20075	PartyIDLocationID	N	2	186	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
1031	CustOrderHandling-Inst	N	1	188	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	189	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
25007	FreeText1	N	12	209	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	221	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	233	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
30011	FIXCOrdID	N	20	245	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39070	Pad7	U	7	265	Fixed String	not used

6.11 Replace Order Single (short layout)

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
30048	SimpleSecurityID	Y	4	80	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.						
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule						
54	Side	Y	1	90	unsigned int	Side of the order. <table border="1" data-bbox="991 1677 1409 1805"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

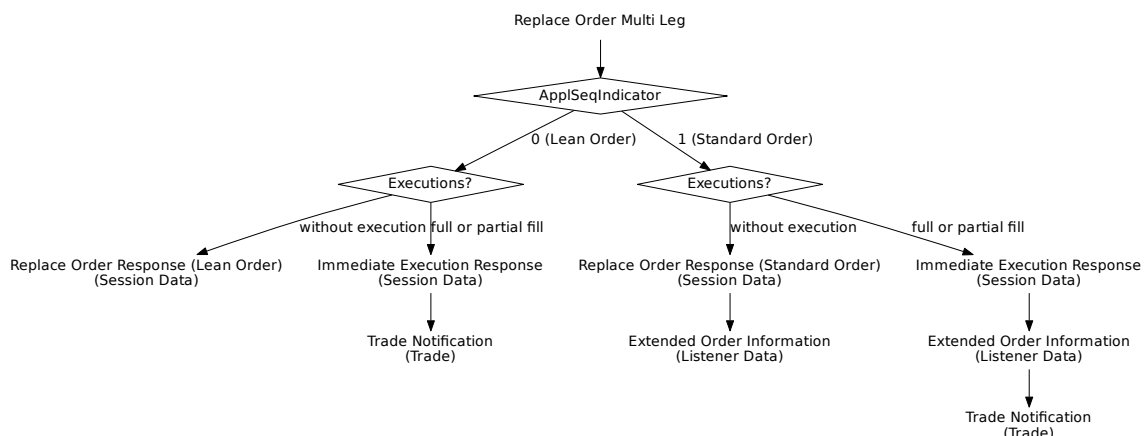
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28710	PriceValidityCheck- Type	Y	1	91	unsigned int	<p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	92	unsigned int	<p>Indicator for checking the maximum order/quote value by the exchange.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													
23002	OrderAttribute- LiquidityProvision	Y	1	93	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
59	TimelnForce	Y	1	94	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)
Value	Description													
0	Day (GFD)													
1	Good Till Cancelled (GTC) - Standard Orders only													
3	Immediate or Cancel (IOC)													
28703	ApplSeqIndicator	Y	1	95	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required		
Value	Description													
0	No Recovery Required													
1	Recovery Required													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
18	Execlnst	Y	1	96	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															
1815	TradingCapacity	Y	1	97	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker		
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	Market Maker															
1724	OrderOrigination	N	1	98	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer						
Value	Description															
5	Order received from a direct access customer															
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	99	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	Y	1	100	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39030	Pad3	U	3	101	Fixed String	not used						

6.12 Replace Order Multi Leg

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<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: 10114 (Multileg-OrderCancelReplace, MsgType = AC)
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.
<Message Body>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
28703	ApplSeqIndicator	Y	1	133	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required												
Value	Description																							
0	No Recovery Required																							
1	Recovery Required																							
1227	ProductComplex	Y	1	134	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																							
2	Standard Option Strategy																							
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4	Volatility Strategy																							
5	Futures Spread																							
6	Inter-Product Spread																							
7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
54	Side	Y	1	135	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
40	OrdType	Y	1	136	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table>	Value	Description	2	Limit														
Value	Description																							
2	Limit																							
28710	PriceValidityCheck-Type	Y	1	137	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory										
Value	Description																							
0	None																							
1	Optional																							
2	Mandatory																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25126	ValueCheckTypeValue	Y	1	138	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
23002	OrderAttribute-LiquidityProvision	Y	1	139	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															
18	ExecInst	Y	1	140	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')				
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
59	TimeInForce	Y	1	141	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	6	Good Till Date (GTD) - Standard Orders only
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC) - Standard Orders only															
3	Immediate or Cancel (IOC)															
6	Good Till Date (GTD) - Standard Orders only															
1815	TradingCapacity	Y	1	142	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker		
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	Market Maker															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28743	OwnershipIndicator	Y	1	143	unsigned int	Indicator to change the ownership of an order <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not change ownership</td> </tr> <tr> <td>1</td> <td>Change ownership to executing party (User ID)</td> </tr> </tbody> </table>	Value	Description	0	Do not change ownership	1	Change ownership to executing party (User ID)
Value	Description											
0	Do not change ownership											
1	Change ownership to executing party (User ID)											
1724	OrderOrigination	N	1	144	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	145	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	146	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
20075	PartyIDLocationID	N	2	147	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	149	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	150	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20038	PartyIDPosition-Account	N	32	170	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
25007	FreeText1	N	12	202	Fixed String	<p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25008	FreeText2	N	12	214	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	226	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
30011	FIXCOrdID	N	20	238	Fixed String	User defined client order ID Valid characters: \x20-\x7E						
555	NoLegs	Y	1	258	Counter	Number of LegOrd repeating group instances. Must be greater than 1.						
39050	Pad5	U	5	259	Fixed String	not used						
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs						
2680	>LegAccount	N	2	264	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50						
564	>LegPositionEffect	Y	1	266	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
39050	>Pad5	U	5	267	Fixed String	not used						

6.13 Replace Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10107 (ExecutionReport, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the replaced order.				
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
<i><Message Body></i>										
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
11	CIOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.												
41	OrigCIOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.												
48	SecurityID	Y	8	96	signed int	Instrument identifier.												
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.												
151	LeavesQty	Y	8	112	Qty	Remaining quantity of an order.												
14	CumQty	Y	8	120	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	8	128	Qty	Total quantity cancelled for this order.												
21008	TrdRegTSTime-Priority	Y	8	136	UTCTimestamp	Priority timestamp.												
39	OrdStatus	Y	1	144	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	9	Suspended
Value	Description																	
0	New																	
1	Partially filled																	
2	Filled																	
4	Cancelled																	
9	Suspended																	
150	ExecType	Y	1	145	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	5	Replaced	L	Triggered				
Value	Description																	
4	Cancelled																	
5	Replaced																	
L	Triggered																	
378	ExecRestatement-Reason	Y	2	146	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table>	Value	Description	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	212	Book or Cancel Order accepted	114	Order has been changed to IOC
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114	Order has been changed to IOC																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
2523	CrossedIndicator	Y	1	148	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)														
Value	Description																									
0	No crossing (Order not subject to crossing)																									
1	Cross rejected (Order subject to crossing and match prevented)																									
1227	ProductComplex	Y	1	149	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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7	Standard Future Strategy																									
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9	Strip																									
1823	Triggered	Y	1	150	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO												
Value	Description																									
0	Not Triggered																									
1	Triggered Stop																									
2	Triggered OCO																									
25159	TransactionDelay-Indicator	Y	1	151	unsigned int	Indicator for a delayed transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed														
Value	Description																									
0	Transaction not delayed																									
1	Transaction delayed																									

6.14 Replace Order Response (Lean Order)

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

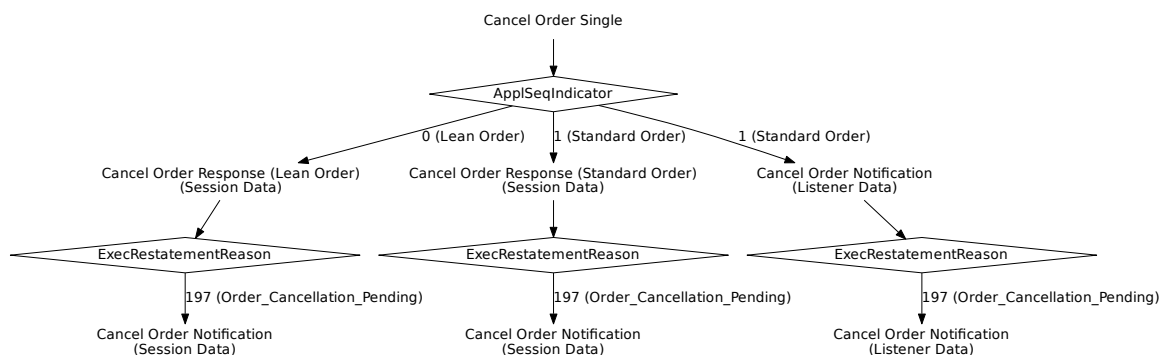
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (ExecutionReport, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
37	OrderID	Y	8	56	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigClOrdID	N	8	72	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.				
48	SecurityID	Y	8	80	signed int	Instrument identifier.				
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.				

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1227	ProductComplex	Y	1	125	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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1823	Triggered	Y	1	126	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO												
Value	Description																									
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25159	TransactionDelay-Indicator	Y	1	127	unsigned int	<p>Indicator for a delayed transaction</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Transaction not delayed</td> </tr> <tr> <td>1</td> <td>Transaction delayed</td> </tr> </tbody> </table>	Value	Description	0	Transaction not delayed	1	Transaction delayed														
Value	Description																									
0	Transaction not delayed																									
1	Transaction delayed																									

6.15 Cancel Order Single

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



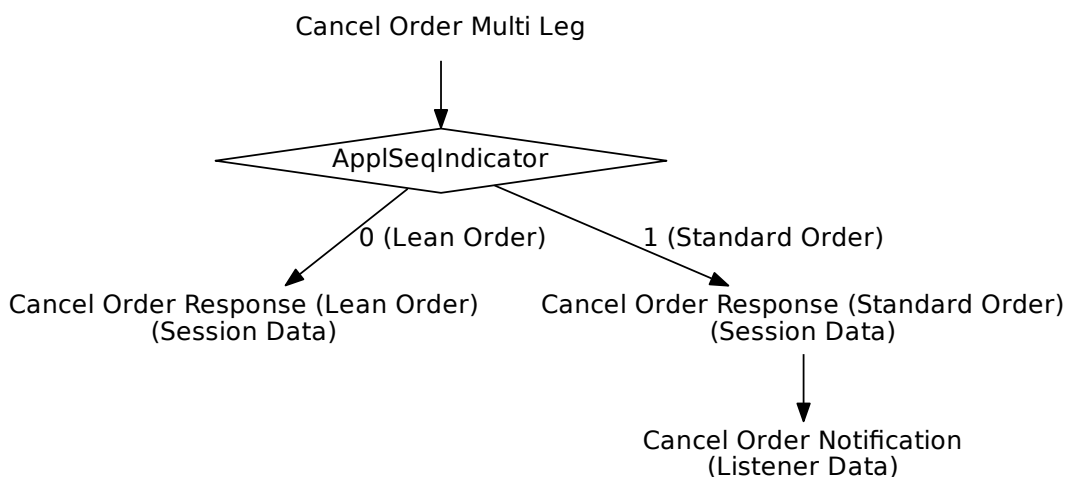
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10109 (OrderCancelRequest, MsgType = F)
25028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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-DecisionMaker	N	8	48	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	56	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.						
30048	SimpleSecurityID	Y	4	68	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in T7 RDI and T7 RDF reference data.						
20655	TargetPartyIDSession-ID	N	4	72	unsigned int	Session ID that entered the order.						
1724	OrderOrigination	N	1	76	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1" data-bbox="991 1402 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	77	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1845 1409 1971"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	N	1	78	unsigned int	Derivatives Markets: Required. Cash Markets: ExecutingTraderQualifier can be omitted only if specialist sub- mits transaction On-Behalf of another business unit <table border="1" data-bbox="991 600 1412 725"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
30011	FIXCOrdID	N	20	79	Fixed String	User defined client order ID Valid characters: \x20-\x7E						
39050	Pad5	U	5	99	Fixed String	not used						

6.16 Cancel Order Multi Leg

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
41	OrigCOrdID	N	8	40	unsigned int	COrdID (11) of the last successfully processed task (request) referring to the specific order.						
48	SecurityID	Y	8	48	signed int	Instrument identifier.						
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
20655	TargetPartyIDSession-ID	N	4	76	unsigned int	Session ID.						
1724	OrderOrigination	N	1	80	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1" data-bbox="991 1364 1409 1489"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	81	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1809 1409 1935"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	Y	1	82	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
30011	FIXCOrdID	N	20	83	Fixed String	User defined client order ID Valid characters: \x20-\x7E						
39000	Pad1	U	1	103	Fixed String	not used						

6.17 Cancel Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10110 (ExecutionReport, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
5948	PartitionID	Y	2	52	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1473 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
28704	ApplMsgID	N	16	55	data	Not set if the submitting session is not the owner of the cancelled order.				
893	LastFragment	Y	1	71	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1839 1409 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
<i><Message Body></i>										
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
11	CIOrdID	N	8	80	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.								
41	OrigCIOrdID	N	8	88	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.								
48	SecurityID	Y	8	96	signed int	Instrument identifier.								
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.								
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.								
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.								
39	OrdStatus	Y	1	128	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended
Value	Description													
4	Cancelled													
6	Pending Cancel (i.e. result of Order Cancel Request)													
9	Suspended													
150	ExecType	Y	1	129	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)		
Value	Description													
4	Cancelled													
6	Pending Cancel (e.g. result of Order Cancel Request)													
378	ExecRestatement-Reason	Y	2	130	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion	199	Pending order cancellation executed (end of FREEZE state)
Value	Description													
103	Order delete accepted													
197	Pending order deletion													
199	Pending order cancellation executed (end of FREEZE state)													

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

6.18 Cancel Order Response (Lean Order)

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
14	CumQty	Y	8	96	Qty	Cumulated executed quantity of an order.																				
84	CxlQty	Y	8	104	Qty	Total quantity cancelled for this order.																				
39	OrdStatus	Y	1	112	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended												
Value	Description																									
4	Cancelled																									
6	Pending Cancel (i.e. result of Order Cancel Request)																									
9	Suspended																									
150	ExecType	Y	1	113	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)														
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6	Pending Cancel (e.g. result of Order Cancel Request)																									
378	ExecRestatement-Reason	Y	2	114	unsigned int	<p>Code to further qualify the field ExecType (150) of the Execution Report (8) message.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion														
Value	Description																									
103	Order delete accepted																									
197	Pending order deletion																									
1227	ProductComplex	Y	1	116	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
25159	TransactionDelay-Indicator	Y	1	117	unsigned int	Indicator for a delayed transaction	
						Value	Description
						0	Transaction not delayed
						1	Transaction delayed
39020	Pad2	U	2	118	Fixed String	not used	

6.19 Cancel Order Notification

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

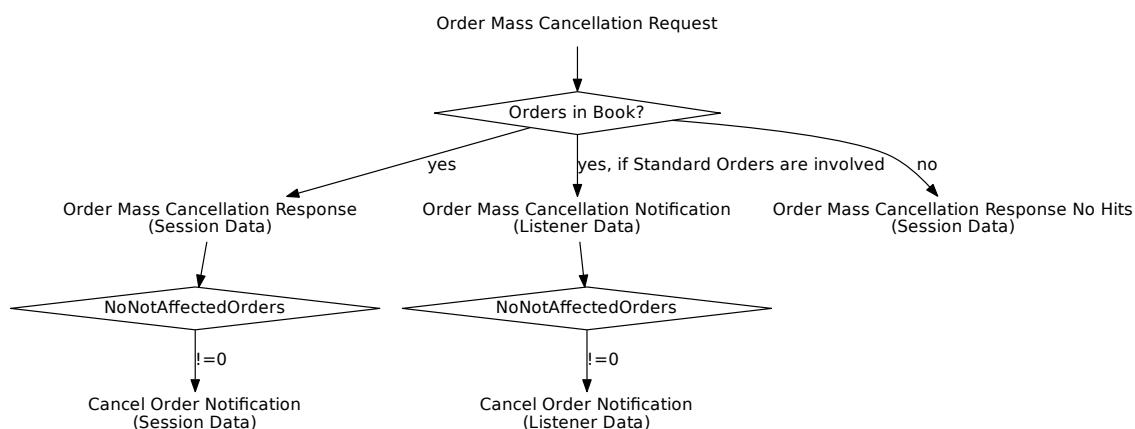
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<MessageHeaderOut>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10112 (ExecutionReport, MsgType =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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message								
Value	Description																	
1	Last Message																	
39070	Pad7	U	7	57	Fixed String	not used												
<i><Message Body></i>																		
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.												
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.												
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.												
48	SecurityID	Y	8	88	signed int	Instrument identifier.												
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.												
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	8	112	Qty	Total quantity cancelled for this order.												
1300	MarketSegmentID	Y	4	120	signed int	Product identifier.												
20036	PartyIDEntering- Trader	N	4	124	unsigned int	Entering User ID.												
20055	PartyIDSessionID	N	4	128	unsigned int	Session ID.												
378	ExecRestatement- Reason	Y	2	132	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>122</td> <td>Instrument State Change</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> <tr> <td>261</td> <td>Panic Cancel</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	122	Instrument State Change	197	Pending order deletion	199	Pending order cancellation executed (end of FREEZE state)	261	Panic Cancel
Value	Description																	
103	Order delete accepted																	
122	Instrument State Change																	
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261	Panic Cancel																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
20007	PartyIDEnteringFirm	N	1	134	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision														
Value	Description																									
1	Participant																									
2	Market Supervision																									
39	OrdStatus	Y	1	135	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended												
Value	Description																									
4	Cancelled																									
6	Pending Cancel (i.e. result of Order Cancel Request)																									
9	Suspended																									
150	ExecType	Y	1	136	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)														
Value	Description																									
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1227	ProductComplex	Y	1	137	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
54	Side	Y	1	138	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																									
1	Buy																									
2	Sell																									
30011	FIXCIClientID	N	20	139	Fixed String	User defined client order ID Valid characters: \x20-\x7E																				
39000	Pad1	U	1	159	Fixed String	not used																				

6.20 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 (Order-MassActionRequest, 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.
<Message Body>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyIDInvestment-DecisionMaker	N	8	40	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.

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

6.21 Order Mass Cancellation Response

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

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

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

6.22 Order Mass Cancellation Response No Hits

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10124 (Order-MassActionReport, MsgType = BZ)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1467 1409 1556"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.				

6.23 Order Mass Cancellation Notification

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
39070	Pad7	U	7	57	Fixed String	not used																						
<i><Message Body></i>																												
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																						
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on instrument (SecurityID) level.																						
44	Price	N	8	80	PriceType	Price boundary for deletion.																						
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.																						
20655	TargetPartyIDSessionID	Y	4	92	unsigned int	Session ID.																						
20612	TargetPartyIDExecutingTrader	N	4	96	unsigned int	Owning User ID.																						
20036	PartyIDEnteringTrader	N	4	100	unsigned int	Entering User ID.																						
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.																						
28782	NoAffectedOrderRequests	Y	2	106	Counter	Number of affected order transactions																						
20007	PartyIDEnteringFirm	N	1	108	unsigned int	Entering Entity ID. <table border="1" data-bbox="991 1115 1409 1245"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision																
Value	Description																											
1	Participant																											
2	Market Supervision																											
28721	MassActionReason	Y	1	109	unsigned int	Reason for mass cancellation. <table border="1" data-bbox="991 1323 1409 1787"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>3</td> <td>Market Maker Protection</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>100</td> <td>Internal connection loss</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>117</td> <td>Member has been disabled</td> </tr> </tbody> </table>	Value	Description	0	No special reason	1	Trading was stopped	2	Emergency	3	Market Maker Protection	6	Session loss or logout	7	Duplicate Session Login	8	Clearing Risk Control	100	Internal connection loss	107	Instrument Suspended	117	Member has been disabled
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117	Member has been disabled																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
18	Execlnst	Y	1	110	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Persistent and non-persistent orders affected (FIX value 'H Q')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table>	Value	Description	3	Persistent and non-persistent orders affected (FIX value 'H Q')	2	Non-persistent Order (FIX value 'Q')
Value	Description											
3	Persistent and non-persistent orders affected (FIX value 'H Q')											
2	Non-persistent Order (FIX value 'Q')											
54	Side	N	1	111	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders						
1371	>NotAffectedOrderID	Y	8	112	unsigned int	Exchange Order ID of an order whose cancellation is pending.						
1372	>NotAffOrigCOrdID	N	8	120	unsigned int	Original Client Order ID of an order whose cancellation is pending.						
<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						

6.24 Extended Order Information

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1431 1410 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1641 1410 1774"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.						
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.						
48	SecurityID	Y	8	88	signed int	Instrument identifier.						
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.						
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.						
21008	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.						
1300	MarketSegmentID	Y	4	168	signed int	Product identifier.						
432	ExpireDate	N	4	172	LocalMktDate	Date of order expiry. Required if TimInForce (59) = 6.						
28744	MatchInstCrossID	N	4	176	unsigned int	Self Match Prevention ID.						
20059	PartyIDExecutingUnit	N	4	180	unsigned int	Business Unit ID.						
20055	PartyIDSessionID	N	4	184	unsigned int	Session ID.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																				
20012	PartyIDExecuting-Trader	N	4	188	unsigned int	Owning User ID.																																				
20036	PartyIDEntering-Trader	N	4	192	unsigned int	Entering User ID.																																				
30555	NoLegExecs	Y	2	196	Counter	Number of InstrmntLegExec repeating group instances.																																				
378	ExecRestatement-Reason	Y	2	198	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order book restatement</td> </tr> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>122</td> <td>Instrument State Change</td> </tr> <tr> <td>108</td> <td>Book Order executed</td> </tr> <tr> <td>135</td> <td>Market Order triggered and executed</td> </tr> <tr> <td>149</td> <td>Closing Auction Order has been activated</td> </tr> <tr> <td>150</td> <td>Closing Auction Order has been inactivated</td> </tr> <tr> <td>164</td> <td>One-cancels-the-other Order has been triggered</td> </tr> <tr> <td>172</td> <td>Stop Order has been triggered</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>114</td> <td>Order has been changed to IOC</td> </tr> </tbody> </table>	Value	Description	1	Order book restatement	101	Order add accepted	102	Order modify accepted	103	Order delete accepted	105	IOC Order accepted	122	Instrument State Change	108	Book Order executed	135	Market Order triggered and executed	149	Closing Auction Order has been activated	150	Closing Auction Order has been inactivated	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 executed (end of FREEZE state)	181	Ownership Changed	114	Order has been changed to IOC
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20007	PartyIDEnteringFirm	N	1	200	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision																														
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1	Participant																																									
2	Market Supervision																																									

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1227	ProductComplex	Y	1	201	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																									
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7	Standard Future Strategy																									
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9	Strip																									
39	OrdStatus	Y	1	202	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	9	Suspended								
Value	Description																									
0	New																									
1	Partially filled																									
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150	ExecType	Y	1	203	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>D</td> <td>Restated</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	0	New	4	Cancelled	5	Replaced	9	Suspended	D	Restated	L	Triggered	F	Trade				
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F	Trade																									
54	Side	Y	1	204	unsigned int	<p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																									
1	Buy																									
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
40	OrdType	Y	1	205	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															
1815	TradingCapacity	Y	1	206	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker		
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	Market Maker															
59	TimelnForce	N	1	207	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	6	Good Till Date (GTD) - Standard Orders only
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC) - Standard Orders only															
3	Immediate or Cancel (IOC)															
6	Good Till Date (GTD) - Standard Orders only															
18	Execlnst	N	1	208	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
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6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
625	TradingSessionSubID	N	1	209	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> </tbody> </table>	Value	Description	4	Closing or closing auction		
Value	Description											
4	Closing or closing auction											
28703	AppSeqIndicator	N	1	210	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											
1	Account	N	2	211	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
20038	PartyIDPosition-Account	N	32	213	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A						
77	PositionEffect	N	1	245	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
20096	PartyIDTakeUp-TradingFirm	N	5	246	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20						
20013	PartyIDOrder-OriginationFirm	N	7	251	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20						
20032	PartyIDBeneficiary	N	9	258	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20						
20075	PartyIDLocationID	N	2	267	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	269	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
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W	Desk																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	270	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
25007	FreeText1	N	12	290	Fixed String	<p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25008	FreeText2	N	12	302	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25009	FreeText3	N	12	314	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E								
30011	FIXCIClientID	N	20	326	Fixed String	User defined client order ID Valid characters: \x20-\x7E								
1362	NoFills	Y	1	346	Counter	Specifies the number of partial fills included in this Execution Report.								
555	NoLegs	Y	1	347	Counter	Number of LegOrd repeating group instances.								
1823	Triggered	Y	1	348	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO
Value	Description													
0	Not Triggered													
1	Triggered Stop													
2	Triggered OCO													
2523	CrossedIndicator	Y	1	349	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)		
Value	Description													
0	No crossing (Order not subject to crossing)													
1	Cross rejected (Order subject to crossing and match prevented)													
39020	Pad2	U	2	350	Fixed String	not used								
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs								
2680	>LegAccount	N	2	352	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50								
564	>LegPositionEffect	Y	1	354	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open		
Value	Description													
C	Close													
O	Open													

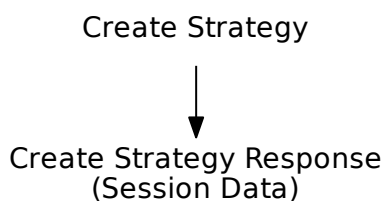
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
39050	>Pad5	U	5	355	Fixed String	not used														
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills														
1364	>FillPx	Y	8	0	PriceType	Price of Fill.														
1365	>FillQty	N	8	8	Qty	Quantity of Fill.														
28708	>FillMatchID	Y	4	16	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.														
1363	>FillExecID	Y	4	20	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.														
1443	>FillLiquidityInd	N	1	24	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="991 992 1409 1285"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity	2	Removed Liquidity	4	Auction	5	Triggered Stop Order	6	Triggered OCO Order	7	Triggered Market Order
Value	Description																			
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2	Removed Liquidity																			
4	Auction																			
5	Triggered Stop Order																			
6	Triggered OCO Order																			
7	Triggered Market Order																			
39070	>Pad7	U	7	25	Fixed String	not used														
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs														
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.														
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.														
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.														
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.														
624	>LegSide	Y	1	28	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" data-bbox="991 1854 1409 1984"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell								
Value	Description																			
1	Buy																			
2	Sell																			
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding Fills-Grp repeating group instance.														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39020	>Pad2	U	2	30	Fixed String	not used

7 Strategy Creation

7.1 Create Strategy

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1227	ProductComplex	Y	1	32	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																							
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9	Strip																							
555	NoLegs	Y	1	33	Counter	Number of InstrmtLegGrp repeating group instances.																		
2404	ComplianceText	N	20	34	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																		
39020	Pad2	U	2	54	Fixed String	not used																		
<InstrmtLegGrp>						Cardinality: 0-20, Record counter: NoLegs																		
602	>LegSecurityID	Y	8	56	signed int	Instrument identifier of the leg security.																		
566	>LegPrice	N	8	64	PriceType	Strategy leg underlying price (only applicable for underlying leg).																		
600	>LegSymbol	N	4	72	signed int	Product identifier of the leg security (only applicable for underlying leg).																		
623	>LegRatioQty	Y	4	76	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.																		
624	>LegSide	Y	1	80	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
609	>LegSecurityType	Y	1	81	unsigned int	Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
39060	>Pad6	U	6	82	Fixed String	not used						

7.2 Create Strategy Response

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1149	HighLimitPrice	N	8	64	PriceType	Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected						
48	SecurityID	Y	8	72	signed int	Instrument identifier.						
779	LastUpdateTime	Y	8	80	UTCTimestamp	Creation timestamp of the strategy.						
322	SecurityResponseID	Y	8	88	UTCTimestamp	Identifier for the Security Definition message.						
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.						
28614	NumberOfSecurities	Y	4	100	signed int	Number of strategies that have been created per session, product, instrument type and business day.						
762	SecuritySubType	N	4	104	signed int	Strategy Type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle						
1377	MultilegModel	Y	1	108	unsigned int	Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available. <table border="1" data-bbox="991 1312 1412 1480"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Predefined Multileg Security</td> </tr> <tr> <td>1</td> <td>User-defined Multileg Security</td> </tr> </tbody> </table>	Value	Description	0	Predefined Multileg Security	1	User-defined Multileg Security
Value	Description											
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1	User-defined Multileg Security											

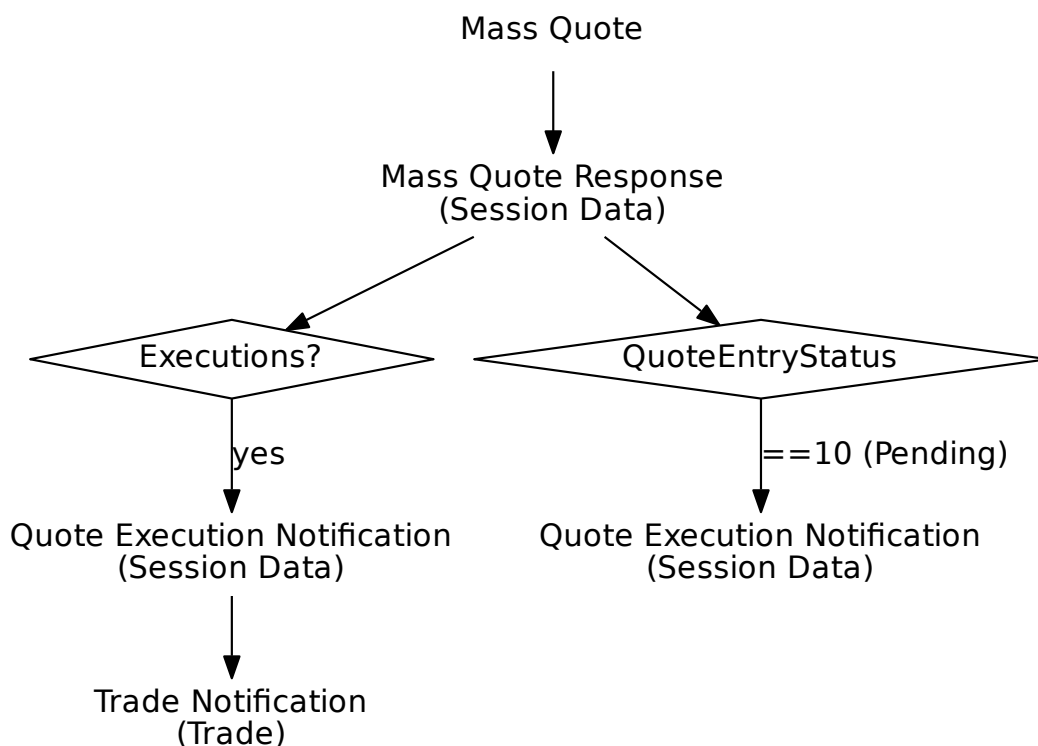
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1144	ImpliedMarket-Indicator	Y	1	109	unsigned int	<p>Indicates that an implied market to be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out). Determination as to whether implied markets should be created is generally done at the level of the multi-leg instrument. Commonly used in listed derivatives.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not implied</td> </tr> <tr> <td>3</td> <td>Both Implied-in and Implied-out</td> </tr> </tbody> </table>	Value	Description	0	Not implied	3	Both Implied-in and Implied-out												
Value	Description																							
0	Not implied																							
3	Both Implied-in and Implied-out																							
1227	ProductComplex	Y	1	110	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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555	NoLegs	Y	1	111	Counter	Number of InstrmtLegGrp repeating group instances.																		
<InstrmtLegGrp>						Cardinality: 0-20, Record counter: NoLegs																		
602	>LegSecurityID	Y	8	112	signed int	Instrument identifier of the leg security.																		
566	>LegPrice	N	8	120	PriceType	Strategy leg underlying price (only applicable for underlying leg).																		
600	>LegSymbol	N	4	128	signed int	Product identifier of the leg security (only applicable for underlying leg).																		
623	>LegRatioQty	Y	4	132	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.																		

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
624	>LegSide	Y	1	136	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
609	>LegSecurityType	Y	1	137	unsigned int	Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
39060	>Pad6	U	6	138	Fixed String	not used						

8 Quote Handling

8.1 Mass Quote

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
50	SenderSubID	Y	4	20	unsigned int	User ID.								
<i><Message Body></i>														
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.								
20122	PartyIdInvestment-DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.								
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.								
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.								
28744	MatchInstCrossID	N	4	52	unsigned int	Self Match Prevention ID.								
25033	EnrichmentRuleID	N	2	56	unsigned int	Identifies an enrichment rule								
28710	PriceValidityCheck-Type	Y	1	58	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1" data-bbox="991 1429 1409 1601"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Optional</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	1	Optional	2	Mandatory
Value	Description													
0	None													
1	Optional													
2	Mandatory													
25126	ValueCheckTypeValue	Y	1	59	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1" data-bbox="991 1720 1409 1848"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check		
Value	Description													
0	Do not check													
1	Check													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28723	QuoteSizeType	Y	1	60	unsigned int	Identifies the quoting model. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Total Size (Quote Modification)</td> </tr> <tr> <td>2</td> <td>Open Size(Quote Entry)</td> </tr> </tbody> </table>	Value	Description	1	Total Size (Quote Modification)	2	Open Size(Quote Entry)
Value	Description											
1	Total Size (Quote Modification)											
2	Open Size(Quote Entry)											
537	QuoteType	Y	1	61	unsigned int	Quote Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Tradeable</td> </tr> <tr> <td>100</td> <td>Tradeable(BOC)</td> </tr> </tbody> </table>	Value	Description	1	Tradeable	100	Tradeable(BOC)
Value	Description											
1	Tradeable											
100	Tradeable(BOC)											
23002	OrderAttribute-LiquidityProvision	Y	1	62	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
295	NoQuoteEntries	Y	1	63	Counter	The number of quote entries for a Mass Quote.						
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	64	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	65	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39060	Pad6	U	6	66	Fixed String	not used						
<QuoteEntryGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	>SecurityID	Y	8	72	signed int	Instrument identifier.
132	>BidPx	N	8	80	PriceType	Bid price/rate.
134	>BidSize	N	8	88	Qty	Quantity of bid.
133	>OfferPx	N	8	96	PriceType	Offer price/rate.
135	>OfferSize	N	8	104	Qty	Quantity of offer.

8.2 Mass Quote Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1552 1409 1637"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
117	QuoteID	Y	8	56	unsigned int	Customer defined mass quote identifier.				
693	QuoteResponseID	Y	8	64	UTCTimestamp	Mass quote response identifier generated by the exchange.				
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.				
28789	NoQuoteSideEntries	Y	1	76	Counter	Number of quote sides				
39030	Pad3	U	3	77	Fixed String	not used				
<i><QuoteEntryAckGrp></i>						Cardinality: 0-200, Record counter: NoQuoteSideEntries				

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

Valid Values of QuoteEntryRejectReason (datatype QuoteEntryRejectReason)

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

126	Value exceeds trader specific limit
127	Invalid quote spread
128	Book-or-Cancel quote type
131	Instrument state does not allow processing
134	Invalid quote type
143	Trading indication running for trader
144	On-Book trading disabled for instrument type
147	Liquidity provider protection bid side cancelled
148	Liquidity provider protection ask side cancelled
155	Quote entry outside quoting period not allowed
156	Match price resulting from entry of the matching quote is not a valid price step
161	Quantity exceeds transaction size limit
163	Too many orders and quotes in order book
*	More values

8.3 Quote Execution Notification

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

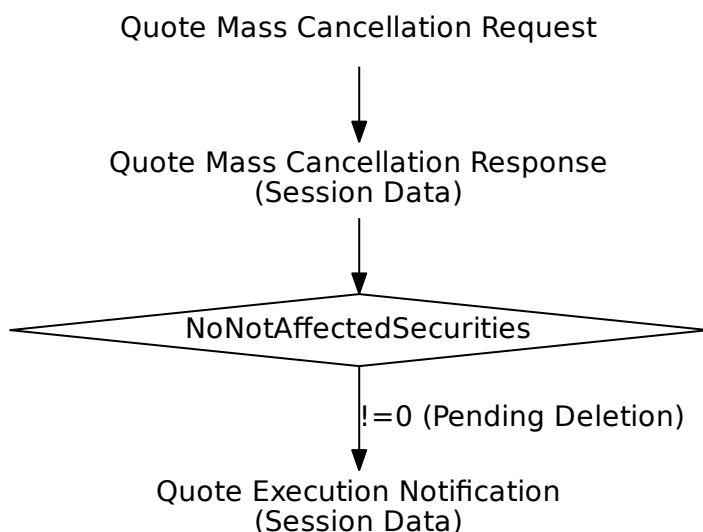
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (Quote-ExecutionReport,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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.										
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.										
30555	NoLegExecs	Y	2	76	Counter	Number of InstrmntLegExec repeating group instances.										
28706	NoQuoteEvents	Y	1	78	Counter	Number of QuoteEvent repeating group instances.										
39000	Pad1	U	1	79	Fixed String	not used										
<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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Modified side</td> </tr> <tr> <td>3</td> <td>Removed Quote Side</td> </tr> <tr> <td>4</td> <td>Partially Filled</td> </tr> <tr> <td>5</td> <td>Filled</td> </tr> </tbody> </table>	Value	Description	2	Modified side	3	Removed Quote Side	4	Partially Filled	5	Filled
Value	Description															
2	Modified side															
3	Removed Quote Side															
4	Partially Filled															
5	Filled															
28581	>QuoteEventSide	Y	1	121	unsigned int	Side of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
28641	>QuoteEventLiquidityInd	N	1	122	unsigned int	Indicates whether the quote added or removed liquidity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity	2	Removed Liquidity	4	Auction		
Value	Description															
1	Added Liquidity															
2	Removed Liquidity															
4	Auction															

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

8.4 Quote Mass Cancellation Request

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



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

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

8.5 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

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

8.6 Quote Mass Cancellation Notification

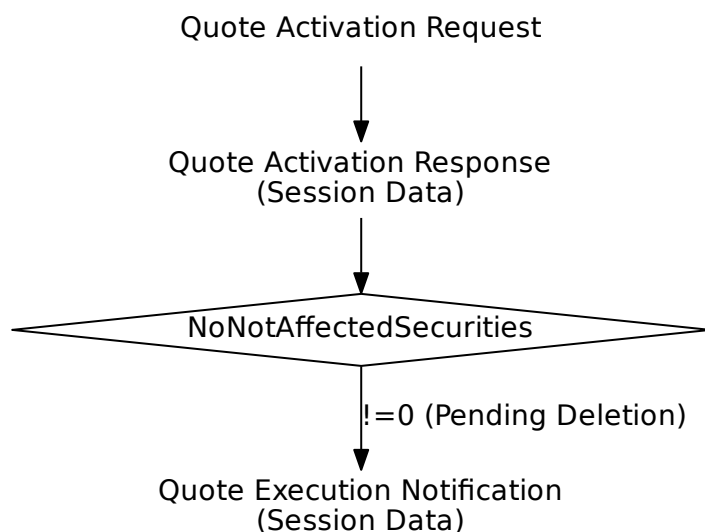
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10410 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHheaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	AppSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	AppMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	AppIID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1429 1409 1514"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	AppResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1597 1409 1727"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1917 1409 2047"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						

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

8.7 Quote Activation Request

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



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

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

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

8.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10404 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><Message Body></i>												
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.						
28707	NoNotAffectedSecurities	Y	2	64	Counter	Number of NotAffectedSecurities repeating group instances.						
39060	Pad6	U	6	66	Fixed String	not used						
<i><NotAffectedSecuritiesGrp></i>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffectedSecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.						

8.9 Quote Activation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												

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

8.10 Inquire Market Maker Parameters

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

Inquire Market Maker Parameters



Inquire Market Maker Parameters Response
 (Session Data)

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

8.11 Inquire Market Maker Parameters Response

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

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

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

8.12 Market Maker Parameter Definition

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

Market Maker Parameter Definition



Market Maker Parameter Definition Response
 (Session Data)

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

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

8.13 Market Maker Parameter Definition Response

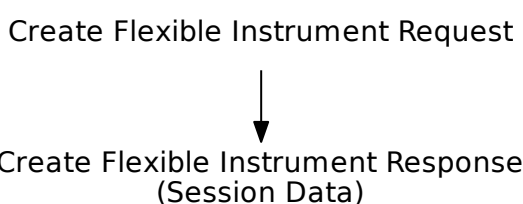
This message confirms a Market Maker Parameter Definition request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10304 (Request-Acknowledge, MsgType = U1)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
17	ExecID	N	8	56	UTCTimestamp	Transaction timestamp.				

9 Flexible Instrument Creation

9.1 Create Flexible Instrument Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderIn></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10309 (Security-DefinitionRequest, MsgType = c)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<i><RequestHeader></i>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<i><Message Body></i>												
202	StrikePrice	N	8	24	PriceType	Strike Price for an Option.						
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.						
541	MaturityDate	Y	4	36	LocalMktDate	Date of maturity.						
1193	SettlMethod	Y	1	40	char	Settlement method for a contract or instrument. <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Cash Settlement</td> </tr> <tr> <td>P</td> <td>Physical Settlement</td> </tr> </tbody> </table>	Value	Description	C	Cash Settlement	P	Physical Settlement
Value	Description											
C	Cash Settlement											
P	Physical Settlement											
206	OptAttribute	N	1	41	unsigned int	Version of option contract.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
201	PutOrCall	N	1	42	unsigned int	Indicates whether an option contract is a put or call. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Put</td> </tr> <tr> <td>1</td> <td>Call</td> </tr> </tbody> </table>	Value	Description	0	Put	1	Call
Value	Description											
0	Put											
1	Call											
1194	ExerciseStyle	N	1	43	unsigned int	Type of exercise of an instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>European</td> </tr> <tr> <td>1</td> <td>American</td> </tr> </tbody> </table>	Value	Description	0	European	1	American
Value	Description											
0	European											
1	American											
2404	ComplianceText	N	20	44	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E						

9.2 Create Flexible Instrument Response

This message confirms the creation of a flexible instrument.

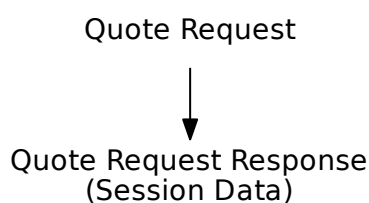
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10310 (Security-Definition, MsgType = d)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
322	SecurityResponseID	Y	8	56	UTCTimestamp	Identifier for the Security Definition message.				
48	SecurityID	Y	8	64	signed int	Instrument identifier.				
202	StrikePrice	N	8	72	PriceType	Strike Price for an Option.				
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.				
541	MaturityDate	Y	4	84	LocalMktDate	Date of maturity.				
1227	ProductComplex	N	1	88	unsigned int	This field qualifies an instrument type on T7. <table border="1" data-bbox="991 1973 1409 2063"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> </tbody> </table>	Value	Description	10	Flexible Simple Instrument
Value	Description									
10	Flexible Simple Instrument									

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1193	SettlMethod	Y	1	89	char	Settlement method for a contract or instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Cash Settlement</td> </tr> <tr> <td>P</td> <td>Physical Settlement</td> </tr> </tbody> </table>	Value	Description	C	Cash Settlement	P	Physical Settlement
Value	Description											
C	Cash Settlement											
P	Physical Settlement											
206	OptAttribute	N	1	90	unsigned int	Version of option contract.						
201	PutOrCall	N	1	91	unsigned int	Indicates whether an option contract is a put or call. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Put</td> </tr> <tr> <td>1</td> <td>Call</td> </tr> </tbody> </table>	Value	Description	0	Put	1	Call
Value	Description											
0	Put											
1	Call											
1194	ExerciseStyle	N	1	92	unsigned int	Type of exercise of an instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>European</td> </tr> <tr> <td>1</td> <td>American</td> </tr> </tbody> </table>	Value	Description	0	European	1	American
Value	Description											
0	European											
1	American											
39030	Pad3	U	3	93	Fixed String	not used						

10 Quote and Cross Request

10.1 Quote Request

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



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

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

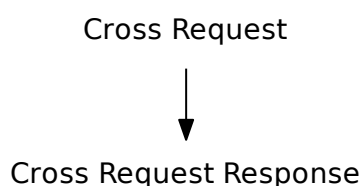
10.2 Quote Request Response

This message confirms a Quote Request.

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

10.3 Cross Request

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



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

10.4 Cross Request Response

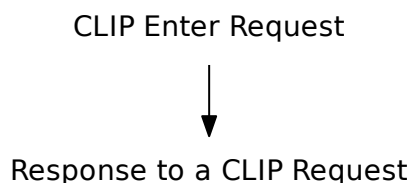
This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10119 (Request-Acknowledge, MsgType = U1)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1407 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.				

11 CLIP Trading

11.1 CLIP Enter Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25130	SideDisclosure-Instruction	N	1	62	unsigned int	Instruction to show side. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25131	PriceDisclosure-Instruction	N	1	63	unsigned int	Instruction to show price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25136	OrderQtyDisclosure-Instruction	N	1	64	unsigned int	Instruction to show total quantity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
22417	RootPartyContraFirm	N	5	65	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20						
22437	RootPartyContraTrader	N	6	70	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20						
39040	Pad4	U	4	76	Fixed String	not used						
<CrossRequestSideGrp>						Cardinality: 1-2, Record counter: No-Sides						
20003	>PartyIDClientID	N	8	80	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20122	>PartyIdInvestment-DecisionMaker	N	8	88	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.								
25123	>ExecutingTrader	N	8	96	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.								
28773	>MaximumPrice	N	8	104	PriceType	Maximum Price								
979	>InputSource	Y	1	112	unsigned int	Role on/for a message <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> </tbody> </table>	Value	Description	1	Client Broker	2	Proprietary Broker		
Value	Description													
1	Client Broker													
2	Proprietary Broker													
54	>Side	Y	1	113	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
1815	>TradingCapacity	Y	1	114	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
25124	>ExecutingTrader-Qualifier	Y	1	115	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23002	>OrderAttribute-LiquidityProvision	Y	1	116	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
21222	>PartyIdInvestment-DecisionMaker-Qualifier	N	1	117	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
77	>PositionEffect	N	1	118	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	>CustOrderHandling-Inst	N	1	119	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
1	>Account	N	2	120	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>																
20038	>PartyIDPosition-Account	N	32	122	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
25007	>FreeText1	N	12	154	Fixed String	<p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25008	>FreeText2	N	12	166	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25009	>FreeText3	N	12	178	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
20013	>PartyIDOrder-OriginationFirm	N	7	190	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20						
20032	>PartyIDBeneficiary	N	9	197	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20						
20096	>PartyIDTakeUp-TradingFirm	N	5	206	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20						
28774	>SideComplianceText	N	20	211	Fixed String	Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
20075	>PartyIDLocationID	N	2	231	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E						
39070	>Pad7	U	7	233	Fixed String	not used						
<SideCrossLegGrp>						Cardinality: 0-40, Record counter: NoCrossLegs						
25153	>LegInputSource	Y	1	0	unsigned int	Role on/for a message <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> </tbody> </table>	Value	Description	1	Client Broker	2	Proprietary Broker
Value	Description											
1	Client Broker											
2	Proprietary Broker											
564	>LegPositionEffect	Y	1	1	char	Leg-specific field used for T7 position management purposes and indicates whether the leg is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
2680	>LegAccount	N	2	2	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x4D, \x50						
39040	>Pad4	U	4	4	Fixed String	not used						

11.2 Response to a CLIP Request

CLIP Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10133 (CrossRequestAck, MsgType = DT)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></i>										
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway				
21002	TrdRegTSTimeIn	Y	8	16	UTCTimestamp	Matching engine in timestamp.				
21003	TrdRegTSTimeOut	Y	8	24	UTCTimestamp	Matching engine out timestamp.				
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine				
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway				
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.				
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39030	Pad3	U	3	53	Fixed String	not used				
<i><Message Body></i>										
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.				
48	SecurityID	Y	8	64	signed int	Instrument identifier.				
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.				
2672	CrossRequestID	N	4	76	signed int	User defined transaction ID.				
552	NoSides	Y	1	80	Counter					
39070	Pad7	U	7	81	Fixed String	not used				
<i><CrossRequestAckSideGrp></i>						Cardinality: 1-2, Record counter: No-Sides				
37	>OrderID	Y	8	88	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						
979	>InputSource	Y	1	96	unsigned int	Role on/for a message <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> </tbody> </table>	Value	Description	1	Client Broker	2	Proprietary Broker
Value	Description											
1	Client Broker											
2	Proprietary Broker											
54	>Side	Y	1	97	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39060	>Pad6	U	6	98	Fixed String	not used						

11.3 CLIP Execution Notification

CLIP Execution Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10135 (ExecutionReport, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i><RBCHeaderME></i>										
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.				
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine				
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway				
28727	ApplSubID	U	4	32	unsigned int	not used				
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.				
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> </table>	Value	Description	0	False
Value	Description									
0	False									
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
39070	Pad7	U	7	57	Fixed String	not used				
<i><Message Body></i>										
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

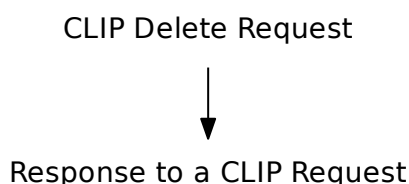
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.																				
48	SecurityID	Y	8	80	signed int	Instrument identifier.																				
84	CxlQty	Y	8	88	Qty	Total quantity cancelled for this order.																				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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
39070	>Pad7	U	7	153	Fixed String	not used						
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs						
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.						
1418	>LegLastQty	Y	8	16	Qty	Quantity executed in this leg fill.						
1893	>LegExecID	Y	4	24	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
624	>LegSide	Y	1	28	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1" data-bbox="991 909 1409 1039"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
2421	>FillRefID	Y	1	29	unsigned int	Reference to the corresponding Fills-Grp repeating group instance.						
39020	>Pad2	U	2	30	Fixed String	not used						

11.4 CLIP Delete Request

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



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

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

11.5 CLIP Deletion Notification

CLIP Deletion Notification

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

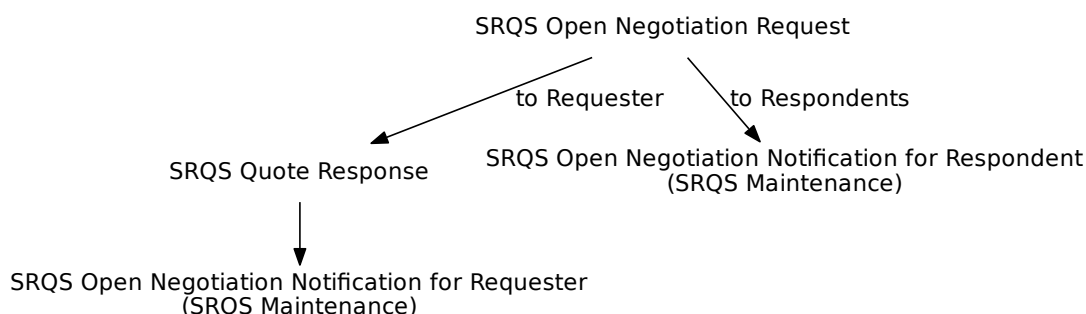
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.																				
378	ExecRestatement-Reason	Y	2	100	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>343</td> <td>CLIP Request deleted by arrangement time out</td> </tr> <tr> <td>344</td> <td>CLIP Request deleted by arrangement validation</td> </tr> <tr> <td>340</td> <td>CLIP execution after improvement period</td> </tr> <tr> <td>122</td> <td>Instrument State Change</td> </tr> </tbody> </table>	Value	Description	343	CLIP Request deleted by arrangement time out	344	CLIP Request deleted by arrangement validation	340	CLIP execution after improvement period	122	Instrument State Change										
Value	Description																									
343	CLIP Request deleted by arrangement time out																									
344	CLIP Request deleted by arrangement validation																									
340	CLIP execution after improvement period																									
122	Instrument State Change																									
1227	ProductComplex	Y	1	102	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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54	Side	Y	1	103	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																									
1	Buy																									
2	Sell																									
39	OrdStatus	Y	1	104	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>	Value	Description	4	Cancelled																
Value	Description																									
4	Cancelled																									

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

12 Selective Request for Quote Service

12.1 SRQS Open Negotiation Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price						
25149	UnderlyingDelta-Percentage	N	8	64	floatDecimal4	The effective underlying delta of a Vola-Strategy						
62	ValidUntilTime	N	8	72	UTCTimestamp	Time until an entity is valid.						
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.						
762	SecuritySubType	N	4	84	signed int	Strategy Type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle						
537	QuoteType	Y	1	88	unsigned int	Quote Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table>	Value	Description	0	Indicative	1	Tradeable
Value	Description											
0	Indicative											
1	Tradeable											
538	QuoteSubType	N	1	89	unsigned int	Sub-type of QuoteType <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> </tbody> </table>	Value	Description	1	Working Delta	2	Basis Trade
Value	Description											
1	Working Delta											
2	Basis Trade											
555	NoLegs	N	1	90	Counter	Number of QuoteReqLegs repeating group instances.						
1461	NoTargetPartyIDs	Y	1	91	Counter	Number of TargetParties records.						
25145	NumberOfResp-DisclosureInstruction	Y	1	92	unsigned int	Instruction to show total number of Respondents in a SRQS event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
54	Side	N	1	93	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
28760	QuoteRefPriceSource	N	1	94	unsigned int	Reference price type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Underlying</td> </tr> <tr> <td>2</td> <td>Custom underlying price</td> </tr> <tr> <td>3</td> <td>Reference price</td> </tr> </tbody> </table>	Value	Description	1	Underlying	2	Custom underlying price	3	Reference price												
Value	Description																									
1	Underlying																									
2	Custom underlying price																									
3	Reference price																									
25140	TradeUnderlying	N	1	95	unsigned int	Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>No</td> </tr> <tr> <td>2</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	1	No	2	Yes														
Value	Description																									
1	No																									
2	Yes																									
25148	NegotiateUnderlying	N	1	96	unsigned int	Instruction to negotiate the underlying. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes														
Value	Description																									
0	No																									
1	Yes																									
1227	ProductComplex	N	1	97	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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9	Strip																									

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1172	RespondentType	Y	1	98	unsigned int	Specifies the type of respondents requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Respondents are known during a negotiation</td> </tr> <tr> <td>102</td> <td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td> </tr> </tbody> </table>	Value	Description	1	Respondents are known during a negotiation	102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start
Value	Description											
1	Respondents are known during a negotiation											
102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start											
25194	ShowLastDealOn-Closure	Y	1	99	unsigned int	Instruction to show last deal information after negotiation closure <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
22001	PartyExecutingFirm	Y	5	100	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	105	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
25172	FreeText5	N	132	111	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
131	QuoteReqID	N	20	243	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E						
22011	PartyOrder-OriginationTrader	N	132	263	Fixed String	Buy-side user information 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						
<QuoteReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs						
602	>LegSecurityID	Y	8	400	signed int	Instrument identifier of the leg security.						
623	>LegRatioQty	N	4	408	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.						
600	>LegSymbol	N	4	412	signed int	Product identifier of the leg security (only applicable for underlying leg).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
609	>LegSecurityType	Y	1	416	unsigned int	Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
624	>LegSide	N	1	417	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39060	>Pad6	U	6	418	Fixed String	not used						
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs						
20612	>TargetParty- IDExecutingTrader	U	4	0	unsigned int	not used						
25130	>SideDisclosure- Instruction	Y	1	4	unsigned int	Instruction to show side. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25131	>PriceDisclosure- Instruction	Y	1	5	unsigned int	Instruction to show price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25137	>LeavesQty- DisclosureInstruction	Y	1	6	unsigned int	Instruction to show leaves quantity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25146	>LastPxDisclosure- Instruction	U	1	7	unsigned int	not used						
25147	>LastQtyDisclosure- Instruction	U	1	8	unsigned int	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
31814	>Free- Text5Disclosure- Instruction	Y	1	9	unsigned int	Instruction to show FreeText5 <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25190	>PartyOrder- OriginationDisclosure- Instruction	Y	1	10	unsigned int	Instruction to show buy-side user in- formation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25138	>QuoteInstruction	U	1	11	unsigned int	not used						
22601	>TargetParty- ExecutingFirm	Y	5	12	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20						
22602	>TargetParty- ExecutingTrader	Y	6	17	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
1672	>PartyDetailStatus	U	1	23	unsigned int	not used						
25185	>PartyDetailStatus- Information	U	1	24	unsigned int	not used						
39070	>Pad7	U	7	25	Fixed String	not used						

12.2 SRQS Inquire Smart Respondent Request

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

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

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

12.3 SRQS Inquire Smart Respondent Response

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

12.4 SRQS Quote Response

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

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

12.5 SRQS Open Negotiation Notification for Requester

This message informs the requester about a new SRQS negotiation.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
133	OfferPx	N	8	64	PriceType	Offer price/rate.						
38	OrderQty	N	8	72	Qty	Open/total quantity of the SRQS negotiation.						
31	LastPx	N	8	80	PriceType	Price of this fill.						
32	LastQty	N	8	88	Qty	Quantity executed in this fill.						
28759	QuoteRefPrice	N	8	96	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price						
25149	UnderlyingDelta-Percentage	N	8	104	floatDecimal4	The effective underlying delta of a Vola-Strategy						
126	ExpireTime	N	8	112	UTCTimestamp	Time an entity expires.						
25184	TradeToRequestRatio	N	8	120	floatDecimal4	Ratio indicating amount of Trades to RFQ requested						
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation						
1300	MarketSegmentID	Y	4	132	signed int	Product identifier.						
762	SecuritySubType	N	4	136	signed int	Strategy Type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle						
25150	NumberOf-Respondents	N	4	140	unsigned int	Total number of Respondents in a SRQS event.						
537	QuoteType	Y	1	144	unsigned int	Quote Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table>	Value	Description	0	Indicative	1	Tradeable
Value	Description											
0	Indicative											
1	Tradeable											
538	QuoteSubType	N	1	145	unsigned int	Sub-type of QuoteType <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> </tbody> </table>	Value	Description	1	Working Delta	2	Basis Trade
Value	Description											
1	Working Delta											
2	Basis Trade											
297	QuoteStatus	Y	1	146	unsigned int	Identifies the status of the quote acknowledgement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>16</td> <td>Active</td> </tr> </tbody> </table>	Value	Description	16	Active		
Value	Description											
16	Active											
555	NoLegs	Y	1	147	Counter	Number of QuotReqLegs repeating group instances.						
1461	NoTargetPartyIDs	Y	1	148	Counter	Number of TargetParties records.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
54	Side	N	1	149	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																									
1	Buy																									
2	Sell																									
28760	QuoteRefPriceSource	N	1	150	unsigned int	Reference price type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Underlying</td> </tr> <tr> <td>2</td> <td>Custom underlying price</td> </tr> <tr> <td>3</td> <td>Reference price</td> </tr> </tbody> </table>	Value	Description	1	Underlying	2	Custom underlying price	3	Reference price												
Value	Description																									
1	Underlying																									
2	Custom underlying price																									
3	Reference price																									
25140	TradeUnderlying	N	1	151	unsigned int	Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>No</td> </tr> <tr> <td>2</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	1	No	2	Yes														
Value	Description																									
1	No																									
2	Yes																									
25148	NegotiateUnderlying	N	1	152	unsigned int	Instruction to negotiate the underlying. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes														
Value	Description																									
0	No																									
1	Yes																									
1227	ProductComplex	N	1	153	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																									
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2	Standard Option Strategy																									
3	Non-Standard Option Strategy																									
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7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25145	NumberOfResp-DisclosureInstruction	Y	1	154	unsigned int	Instruction to show total number of Respondents in a SRQS event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
1172	RespondentType	Y	1	155	unsigned int	Specifies the type of respondents requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Respondents are known during a negotiation</td> </tr> <tr> <td>102</td> <td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td> </tr> </tbody> </table>	Value	Description	1	Respondents are known during a negotiation	102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start
Value	Description											
1	Respondents are known during a negotiation											
102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start											
25194	ShowLastDealOn-Closure	Y	1	156	unsigned int	Instruction to show last deal information after negotiation closure <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
22001	PartyExecutingFirm	Y	5	157	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	162	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
22036	PartyEnteringTrader	Y	6	168	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20						
28762	FirmNegotiationID	N	20	174	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E						
25172	FreeText5	N	132	194	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
22011	PartyOrder-OriginationTrader	N	132	326	Fixed String	Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
39060	Pad6	U	6	458	Fixed String	not used						
<QuotReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
602	>LegSecurityID	Y	8	464	signed int	Instrument identifier of the leg security.						
623	>LegRatioQty	N	4	472	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.						
600	>LegSymbol	N	4	476	signed int	Product identifier of the leg security (only applicable for underlying leg).						
609	>LegSecurityType	Y	1	480	unsigned int	Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
624	>LegSide	N	1	481	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39060	>Pad6	U	6	482	Fixed String	not used						
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs						
20612	>TargetParty- IDExecutingTrader	N	4	0	unsigned int	Anonymous user ID						
25130	>SideDisclosure- Instruction	Y	1	4	unsigned int	Instruction to show side. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25131	>PriceDisclosure- Instruction	Y	1	5	unsigned int	Instruction to show price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25137	>LeavesQty- DisclosureInstruction	Y	1	6	unsigned int	Instruction to show leaves quantity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25146	>LastPxDisclosure- Instruction	U	1	7	unsigned int	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25147	>LastQtyDisclosure-Instruction	U	1	8	unsigned int	not used								
31814	>Free-Text5Disclosure-Instruction	Y	1	9	unsigned int	Instruction to show FreeText5 <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25190	>PartyOrder-OriginationDisclosure-Instruction	Y	1	10	unsigned int	Instruction to show buy-side user information <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
25138	>QuoteInstruction	U	1	11	unsigned int	not used								
22601	>TargetParty-ExecutingFirm	N	5	12	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20								
22602	>TargetParty-ExecutingTrader	N	6	17	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20								
1672	>PartyDetailStatus	N	1	23	unsigned int	Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> <tr> <td>2</td> <td>Rejected</td> </tr> </tbody> </table>	Value	Description	0	Active	1	Suspend	2	Rejected
Value	Description													
0	Active													
1	Suspend													
2	Rejected													
25185	>PartyDetailStatus-Information	N	1	24	unsigned int	Reason for a responder reject <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>High TRR (TradeToRequest-Ratio) threshold</td> </tr> <tr> <td>2</td> <td>Anonymous negotiation blocked by responder</td> </tr> </tbody> </table>	Value	Description	1	High TRR (TradeToRequest-Ratio) threshold	2	Anonymous negotiation blocked by responder		
Value	Description													
1	High TRR (TradeToRequest-Ratio) threshold													
2	Anonymous negotiation blocked by responder													
39070	>Pad7	U	7	25	Fixed String	not used								

12.6 SRQS Open Negotiation Notification for Respondent

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
132	BidPx	N	8	64	PriceType	Bid price/rate.						
133	OfferPx	N	8	72	PriceType	Offer price/rate.						
151	LeavesQty	N	8	80	Qty	Remaining quantity of an order.						
32	LastQty	N	8	88	Qty	Quantity executed in this fill.						
31	LastPx	N	8	96	PriceType	Price of this fill.						
28759	QuoteRefPrice	N	8	104	PriceType	Depending upon Negotiation work-flow this price can either be a reference price or an underlying price						
25149	UnderlyingDelta-Percentage	N	8	112	floatDecimal4	The effective underlying delta of a Vola-Strategy						
126	ExpireTime	N	8	120	UTCTimestamp	Time an entity expires.						
25184	TradeToRequestRatio	N	8	128	floatDecimal4	Ratio indicating amount of Trades to RFQ requested						
28758	NegotiationID	Y	4	136	unsigned int	ID of a SRQS negotiation						
1300	MarketSegmentID	Y	4	140	signed int	Product identifier.						
762	SecuritySubType	N	4	144	signed int	Strategy Type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle						
25150	NumberOf-Respondents	N	4	148	unsigned int	Total number of Respondents in a SRQS event.						
537	QuoteType	Y	1	152	unsigned int	Quote Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table>	Value	Description	0	Indicative	1	Tradeable
Value	Description											
0	Indicative											
1	Tradeable											
538	QuoteSubType	N	1	153	unsigned int	Sub-type of QuoteType <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> </tbody> </table>	Value	Description	1	Working Delta	2	Basis Trade
Value	Description											
1	Working Delta											
2	Basis Trade											
297	QuoteStatus	Y	1	154	unsigned int	Identifies the status of the quote acknowledgement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>16</td> <td>Active</td> </tr> </tbody> </table>	Value	Description	16	Active		
Value	Description											
16	Active											
555	NoLegs	Y	1	155	Counter	Number of QuotReqLegs repeating group instances.						

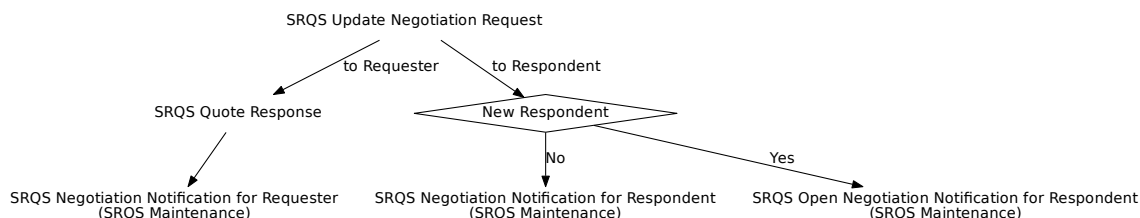
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
54	Side	N	1	156	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																									
1	Buy																									
2	Sell																									
28760	QuoteRefPriceSource	N	1	157	unsigned int	Reference price type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Underlying</td> </tr> <tr> <td>2</td> <td>Custom underlying price</td> </tr> <tr> <td>3</td> <td>Reference price</td> </tr> </tbody> </table>	Value	Description	1	Underlying	2	Custom underlying price	3	Reference price												
Value	Description																									
1	Underlying																									
2	Custom underlying price																									
3	Reference price																									
25140	TradeUnderlying	N	1	158	unsigned int	Indicates whether underlying leg should be traded as part of the strategy or not (if ULEG is present). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>No</td> </tr> <tr> <td>2</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	1	No	2	Yes														
Value	Description																									
1	No																									
2	Yes																									
1227	ProductComplex	N	1	159	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																									
1	Simple instrument																									
2	Standard Option Strategy																									
3	Non-Standard Option Strategy																									
4	Volatility Strategy																									
5	Futures Spread																									
6	Inter-Product Spread																									
7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
25148	NegotiateUnderlying	N	1	160	unsigned int	Instruction to negotiate the underlying. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes														
Value	Description																									
0	No																									
1	Yes																									

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1172	RespondentType	Y	1	161	unsigned int	Specifies the type of respondents requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Respondents are known during a negotiation</td> </tr> <tr> <td>102</td> <td>Respondents are anonymized after negotiation start, Requester will remain anonymous from start</td> </tr> </tbody> </table>	Value	Description	1	Respondents are known during a negotiation	102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start
Value	Description											
1	Respondents are known during a negotiation											
102	Respondents are anonymized after negotiation start, Requester will remain anonymous from start											
22001	PartyExecutingFirm	N	5	162	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	N	6	167	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
22036	PartyEnteringTrader	N	6	173	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20						
22601	TargetPartyExecutingFirm	N	5	179	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20						
22602	TargetPartyExecutingTrader	N	6	184	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
28762	FirmNegotiationID	N	20	190	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E						
25172	FreeText5	N	132	210	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
22011	PartyOrder-OriginationTrader	N	132	342	Fixed String	Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
39060	Pad6	U	6	474	Fixed String	not used						
<QuotReqLegsGrp>						Cardinality: 0-20, Record counter: NoLegs						
602	>LegSecurityID	Y	8	480	signed int	Instrument identifier of the leg security.						
623	>LegRatioQty	N	4	488	unsigned int	The ratio of quantity for this individual leg relative to the entire multileg security.						
600	>LegSymbol	N	4	492	signed int	Product identifier of the leg security (only applicable for underlying leg).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
609	>LegSecurityType	Y	1	496	unsigned int	Indicates type of leg. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table>	Value	Description	1	Multileg Instrument	2	Underlying Leg
Value	Description											
1	Multileg Instrument											
2	Underlying Leg											
624	>LegSide	N	1	497	unsigned int	The side of the individual leg of a strategy as defined in its signature. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
39060	>Pad6	U	6	498	Fixed String	not used						

12.7 SRQS Update Negotiation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10701 (Quote-Request, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
28759	QuoteRefPrice	N	8	24	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price
25149	UnderlyingDelta-Percentage	N	8	32	floatDecimal4	The effective underlying delta of a Vola-Strategy
132	BidPx	N	8	40	PriceType	Bid price/rate.
133	OfferPx	N	8	48	PriceType	Offer price/rate.
38	OrderQty	N	8	56	Qty	Total Order Quantity.
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
28758	NegotiationID	Y	4	68	unsigned int	ID of a SRQS negotiation
1461	NoTargetPartyIDs	Y	1	72	Counter	Number of TargetParties records.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25145	NumberOfResp-DisclosureInstruction	Y	1	73	unsigned int	Instruction to show total number of Respondents in a SRQS event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
54	Side	N	1	74	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
298	QuoteCancelType	N	1	75	unsigned int	Status of the SRQS negotiation: 4=Close. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancel All Quotes</td> </tr> </tbody> </table>	Value	Description	4	Cancel All Quotes				
Value	Description													
4	Cancel All Quotes													
28760	QuoteRefPriceSource	N	1	76	unsigned int	Reference price type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Underlying</td> </tr> <tr> <td>2</td> <td>Custom underlying price</td> </tr> <tr> <td>3</td> <td>Reference price</td> </tr> </tbody> </table>	Value	Description	1	Underlying	2	Custom underlying price	3	Reference price
Value	Description													
1	Underlying													
2	Custom underlying price													
3	Reference price													
25194	ShowLastDealOn-Closure	Y	1	77	unsigned int	Instruction to show last deal information after negotiation closure <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
22001	PartyExecutingFirm	Y	5	78	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20								
22012	PartyExecutingTrader	Y	6	83	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20								
25172	FreeText5	N	132	89	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E								
22011	PartyOrder-OriginationTrader	N	132	221	Fixed String	Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E								
39070	Pad7	U	7	353	Fixed String	not used								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs						
20612	>TargetParty- IDExecutingTrader	N	4	360	unsigned int	Anonymous user ID						
25130	>SideDisclosure- Instruction	Y	1	364	unsigned int	Instruction to show side. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25131	>PriceDisclosure- Instruction	Y	1	365	unsigned int	Instruction to show price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25137	>LeavesQty- DisclosureInstruction	Y	1	366	unsigned int	Instruction to show leaves quantity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25146	>LastPxDisclosure- Instruction	Y	1	367	unsigned int	Instruction to show last deal price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25147	>LastQtyDisclosure- Instruction	Y	1	368	unsigned int	Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQty- DisclosureInstruction = 1(Yes) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
31814	>Free- Text5Disclosure- Instruction	Y	1	369	unsigned int	Instruction to show FreeText5 <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25190	>PartyOrder- OriginationDisclosure- Instruction	Y	1	370	unsigned int	Instruction to show buy-side user information <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25138	>QuoteInstruction	Y	1	371	unsigned int	Quoting instruction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not re-quote</td> </tr> <tr> <td>1</td> <td>(Re-)Quote</td> </tr> </tbody> </table>	Value	Description	0	Do not re-quote	1	(Re-)Quote
Value	Description											
0	Do not re-quote											
1	(Re-)Quote											
22601	>TargetParty- ExecutingFirm	N	5	372	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20						
22602	>TargetParty- ExecutingTrader	N	6	377	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20						
1672	>PartyDetailStatus	U	1	383	unsigned int	not used						
25185	>PartyDetailStatus- Information	U	1	384	unsigned int	not used						
39070	>Pad7	U	7	385	Fixed String	not used						

12.8 SRQS Negotiation Notification for Requester

This message informs the requester about SRQS negotiation updates.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28759	QuoteRefPrice	N	8	56	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price						
25149	UnderlyingDelta-Percentage	N	8	64	floatDecimal4	The effective underlying delta of a Vola-Strategy						
132	BidPx	N	8	72	PriceType	Bid price/rate.						
133	OfferPx	N	8	80	PriceType	Offer price/rate.						
38	OrderQty	N	8	88	Qty	Total quantity of the SRQS negotiation.						
31	LastPx	N	8	96	PriceType	Price of this fill.						
151	LeavesQty	N	8	104	Qty	Open quantity of the SRQS negotiation.						
32	LastQty	N	8	112	Qty	Quantity executed in this fill.						
168	EffectiveTime	N	8	120	UTCTimestamp	Time an SRQS STP deal is executed						
779	LastUpdateTime	N	8	128	UTCTimestamp	Creation timestamp of the strategy.						
28758	NegotiationID	Y	4	136	unsigned int	ID of a SRQS negotiation						
25150	NumberOf-Respondents	N	4	140	unsigned int	Total number of Respondents in a SRQS event.						
537	QuoteType	Y	1	144	unsigned int	Quote Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table>	Value	Description	0	Indicative	1	Tradeable
Value	Description											
0	Indicative											
1	Tradeable											
538	QuoteSubType	N	1	145	unsigned int	Sub-type of QuoteType <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> </tbody> </table>	Value	Description	1	Working Delta	2	Basis Trade
Value	Description											
1	Working Delta											
2	Basis Trade											
297	QuoteStatus	Y	1	146	unsigned int	Status of the SRQS negotiation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Removed</td> </tr> <tr> <td>16</td> <td>Active</td> </tr> </tbody> </table>	Value	Description	6	Removed	16	Active
Value	Description											
6	Removed											
16	Active											
1461	NoTargetPartyIDs	Y	1	147	Counter	Number of TargetParties records.						
25145	NumberOfResp-DisclosureInstruction	Y	1	148	unsigned int	Instruction to show total number of Respondents in a SRQS event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											

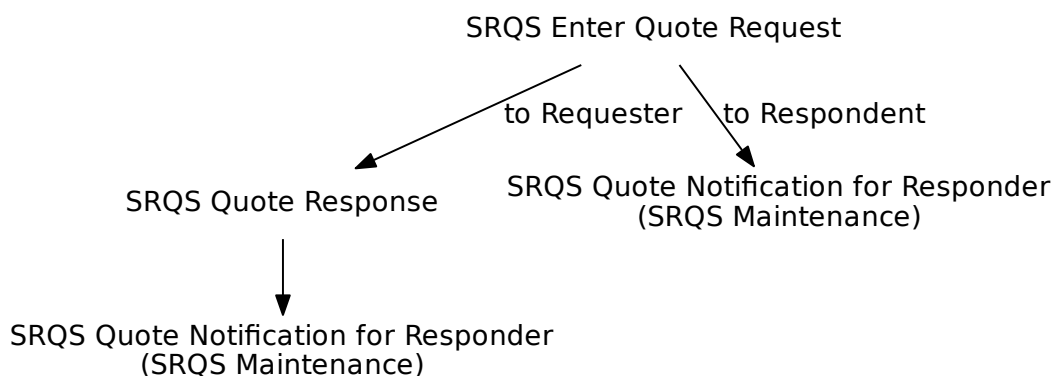
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
54	Side	N	1	149	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
28760	QuoteRefPriceSource	N	1	150	unsigned int	Reference price type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Underlying</td> </tr> <tr> <td>2</td> <td>Custom underlying price</td> </tr> <tr> <td>3</td> <td>Reference price</td> </tr> </tbody> </table>	Value	Description	1	Underlying	2	Custom underlying price	3	Reference price
Value	Description													
1	Underlying													
2	Custom underlying price													
3	Reference price													
25194	ShowLastDealOn-Closure	Y	1	151	unsigned int	Instruction to show last deal information after negotiation closure <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
22001	PartyExecutingFirm	Y	5	152	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20								
22012	PartyExecutingTrader	Y	6	157	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20								
22036	PartyEnteringTrader	Y	6	163	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20								
28762	FirmNegotiationID	N	20	169	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E								
25172	FreeText5	N	132	189	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E								
22011	PartyOrder-OriginationTrader	N	132	321	Fixed String	Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E								
39030	Pad3	U	3	453	Fixed String	not used								
<TargetParties>						Cardinality: 0-50, Record counter: NoTargetPartyIDs								
20612	>TargetParty-IDExecutingTrader	N	4	456	unsigned int	Anonymous user ID								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25130	>SideDisclosure-Instruction	Y	1	460	unsigned int	Instruction to show side. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25131	>PriceDisclosure-Instruction	Y	1	461	unsigned int	Instruction to show price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25137	>LeavesQty-DisclosureInstruction	Y	1	462	unsigned int	Instruction to show leaves quantity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25146	>LastPxDisclosure-Instruction	Y	1	463	unsigned int	Instruction to show last deal price. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25147	>LastQtyDisclosure-Instruction	Y	1	464	unsigned int	Instruction to show last deal quantity. Can only be set to 1 (Yes) if LastQty-DisclosureInstruction = 1(Yes) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
31814	>Free-Text5Disclosure-Instruction	Y	1	465	unsigned int	Instruction to show FreeText5 <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
25190	>PartyOrder-OriginationDisclosure-Instruction	Y	1	466	unsigned int	Instruction to show buy-side user information <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25138	>QuoteInstruction	Y	1	467	unsigned int	Quoting instruction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not re-quote</td> </tr> <tr> <td>1</td> <td>(Re-)Quote</td> </tr> </tbody> </table>	Value	Description	0	Do not re-quote	1	(Re-)Quote		
Value	Description													
0	Do not re-quote													
1	(Re-)Quote													
22601	>TargetParty-ExecutingFirm	N	5	468	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20								
22602	>TargetParty-ExecutingTrader	N	6	473	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20								
1672	>PartyDetailStatus	N	1	479	unsigned int	Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> <tr> <td>2</td> <td>Rejected</td> </tr> </tbody> </table>	Value	Description	0	Active	1	Suspend	2	Rejected
Value	Description													
0	Active													
1	Suspend													
2	Rejected													
25185	>PartyDetailStatus-Information	N	1	480	unsigned int	Reason for a responder reject <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>High TRR (TradeToRequest-Ratio) threshold</td> </tr> <tr> <td>2</td> <td>Anonymous negotiation blocked by responder</td> </tr> </tbody> </table>	Value	Description	1	High TRR (TradeToRequest-Ratio) threshold	2	Anonymous negotiation blocked by responder		
Value	Description													
1	High TRR (TradeToRequest-Ratio) threshold													
2	Anonymous negotiation blocked by responder													
39070	>Pad7	U	7	481	Fixed String	not used								

12.9 SRQS Enter Quote Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
28759	QuoteRefPrice	N	8	88	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price						
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.						
28758	NegotiationID	Y	4	100	unsigned int	ID of a SRQS negotiation						
23002	OrderAttribute-LiquidityProvision	N	1	104	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1" data-bbox="991 1700 1409 1827"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25124	ExecutingTrader- Qualifier	N	1	105	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
21222	PartyIdInvestment- DecisionMaker- Qualifier	N	1	106	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
1815	TradingCapacity	N	1	107	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
22001	PartyExecutingFirm	Y	5	108	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>								
22012	PartyExecutingTrader	Y	6	113	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>								
25007	FreeText1	N	12	119	Fixed String	<p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25008	FreeText2	N	12	131	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	143	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25172	FreeText5	N	132	155	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
77	PositionEffect	N	1	287	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	288	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
20032	PartyIDBeneficiary	N	9	290	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	299	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	300	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>																
20038	PartyIDPosition-Account	N	32	307	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	PartyIDLocationID	N	2	339	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
2404	ComplianceText	N	20	341	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20096	PartyIDTakeUp-TradingFirm	N	5	361	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>																
39020	Pad2	U	2	366	Fixed String	not used																

12.10 SRQS Quote Notification for Responder

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1751	SecondaryQuoteID	N	8	56	unsigned int	Identifier of the replaced quote.								
132	BidPx	N	8	64	PriceType	Bid price/rate.								
134	BidSize	N	8	72	Qty	Quantity of bid.								
133	OfferPx	N	8	80	PriceType	Offer price/rate.								
135	OfferSize	N	8	88	Qty	Quantity of offer.								
25149	UnderlyingDelta-Percentage	N	8	96	floatDecimal4	The effective underlying delta of a Vola-Strategy								
28759	QuoteRefPrice	N	8	104	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price								
28758	NegotiationID	Y	4	112	unsigned int	ID of a SRQS negotiation								
28787	QuotingStatus	Y	1	116	unsigned int	Quoting status for the executing party <table border="1" data-bbox="991 931 1412 1099"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Open/Active</td> </tr> <tr> <td>2</td> <td>Open/Working</td> </tr> <tr> <td>3</td> <td>Closed/Inactive</td> </tr> </tbody> </table>	Value	Description	1	Open/Active	2	Open/Working	3	Closed/Inactive
Value	Description													
1	Open/Active													
2	Open/Working													
3	Closed/Inactive													
1815	TradingCapacity	N	1	117	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1" data-bbox="991 1296 1412 1464"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
39020	Pad2	U	2	118	Fixed String	not used								
20012	PartyIDExecuting-Trader	N	4	120	unsigned int	Anonymous user ID								
22001	PartyExecutingFirm	N	5	124	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20								
22012	PartyExecutingTrader	N	6	129	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20								
22036	PartyEnteringTrader	N	6	135	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20								
131	QuoteReqID	N	20	141	Fixed String	SRQS negotiation report ID Valid characters: \x01-\x7E								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25007	FreeText1	N	12	161	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	173	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	185	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25172	FreeText5	N	132	197	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
77	PositionEffect	N	1	329	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1" data-bbox="991 1460 1409 1590"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	330	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
20032	PartyIDBeneficiary	N	9	332	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	341	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	342	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>																
20038	PartyIDPosition-Account	N	32	349	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	PartyIDLocationID	N	2	381	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
2404	ComplianceText	N	20	383	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20096	PartyIDTakeUp-TradingFirm	N	5	403	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>																

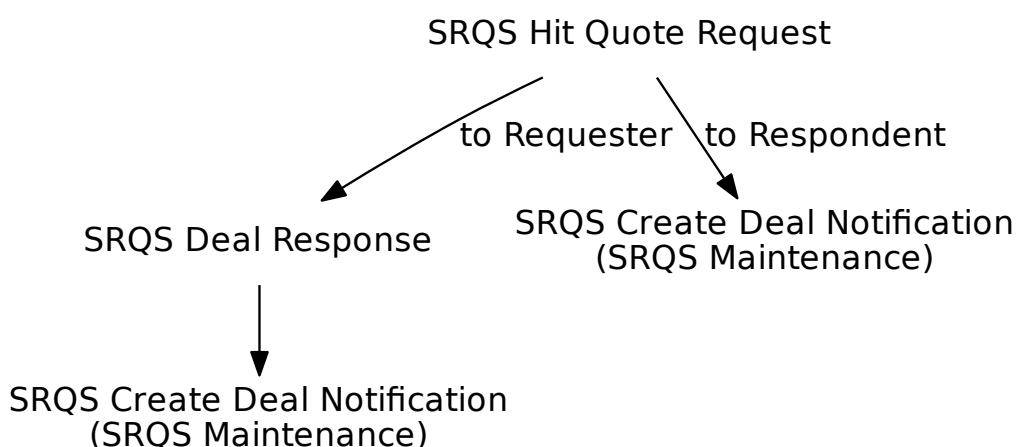
12.11 SRQS Enter Quoting Status Request

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderIn></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10717 (MassQuoteAcknowledgement, MsgType = b)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<i><RequestHeader></i>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<i><Message Body></i>												
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.						
28758	NegotiationID	Y	4	28	unsigned int	ID of a SRQS negotiation						
28787	QuotingStatus	N	1	32	unsigned int	Quoting status for the executing party <table border="1" data-bbox="991 1279 1409 1406"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Open/Working</td> </tr> <tr> <td>3</td> <td>Closed/Inactive</td> </tr> </tbody> </table>	Value	Description	2	Open/Working	3	Closed/Inactive
Value	Description											
2	Open/Working											
3	Closed/Inactive											
22001	PartyExecutingFirm	Y	5	33	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	38	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
25172	FreeText5	N	132	44	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						

12.12 SRQS Hit Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10704 (Quote-Response, MsgType = AJ)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
117	QuotID	Y	8	24	unsigned int	System defined quote identifier.
38	OrderQty	Y	8	32	Qty	Quantity of the SRQS deal.
62	ValidUntilTime	N	8	40	UTCTimestamp	Time until an entity is valid.
879	UnderlyingQty	N	8	48	Qty	Nominal value of an underlying
30889	UnderlyingPriceStip-Value	N	8	56	PriceType	Limit price for the underlying price

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.						
28758	NegotiationID	Y	4	92	unsigned int	ID of a SRQS negotiation						
54	Side	Y	1	96	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
23002	OrderAttribute-LiquidityProvision	N	1	97	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25124	ExecutingTrader- Qualifier	N	1	98	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
21222	PartyIdInvestment- DecisionMaker- Qualifier	N	1	99	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													
1815	TradingCapacity	N	1	100	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
1390	TradePublishIndicator	N	1	101	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade		
Value	Description													
0	Do Not Publish Trade													
1	Publish Trade													
1724	OrderOrigination	N	1	102	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer				
Value	Description													
5	Order received from a direct access customer													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
30059	HedgingInstruction	N	1	103	unsigned int	Indication for the hedge transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Execute hedge transaction in the closing auction of the underlying</td> </tr> </tbody> </table>	Value	Description	1	Execute hedge transaction in the closing auction of the underlying		
Value	Description											
1	Execute hedge transaction in the closing auction of the underlying											
22001	PartyExecutingFirm	Y	5	104	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	109	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
1041	FirmTradeID	N	20	115	Fixed String	User defined deal ID Valid characters: \x01-\x7E						
25007	FreeText1	N	12	135	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	147	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	159	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25172	FreeText5	N	132	171	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
77	PositionEffect	N	1	303	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1	Account	N	2	304	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52																
20032	PartyIDBeneficiary	N	9	306	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20																
1031	CustOrderHandling-Inst	N	1	315	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	316	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20																
20038	PartyIDPosition-Account	N	32	323	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
20075	PartyIDLocationID	N	2	355	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
2404	ComplianceText	N	20	357	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20096	PartyIDTakeUp- TradingFirm	N	5	377	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
39020	Pad2	U	2	382	Fixed String	not used

12.13 SRQS Deal Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10705 (Quote-Ack, MsgType = CW)
39020	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i><Message Body></i>						
48	SecurityID	N	8	32	signed int	Instrument identifier.
117	QuoteID	N	8	40	unsigned int	Customer defined mass quote identifier.
28758	NegotiationID	Y	4	48	unsigned int	ID of a SRQS negotiation
1003	TradeID	N	4	52	unsigned int	System defined SRQS deal identifier.
1040	SecondaryTradeID	N	4	56	unsigned int	Second system defined SRQS deal identifier. Please refer to the functional reference for the details.
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

12.14 SRQS Create Deal Notification

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
117	QuoteID	Y	8	64	unsigned int	Customer defined mass quote identifier.						
48	SecurityID	N	8	72	signed int	Instrument identifier.						
126	ExpireTime	N	8	80	UTCTimestamp	Time an entity expires.						
810	UnderlyingPx	N	8	88	PriceType	Underlying price associated with a derivative instrument.						
25149	UnderlyingDelta-Percentage	N	8	96	floatDecimal4	The effective underlying delta of a Vola-Strategy						
25151	UnderlyingEffective-DeltaPercentage	N	8	104	floatDecimal4	The effective underlying delta of a Vola-Strategy						
879	UnderlyingQty	N	8	112	Qty	Nominal value of an underlying						
30889	UnderlyingPriceStip-Value	N	8	120	PriceType	Limit price for the underlying price						
28758	NegotiationID	Y	4	128	unsigned int	ID of a SRQS negotiation						
1003	TradeID	Y	4	132	unsigned int	System defined SRQS deal ID.						
1126	OrigTradeID	N	4	136	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.						
20612	TargetParty-IDExecutingTrader	N	4	140	unsigned int	Anonymous user ID						
939	TrdRptStatus	Y	1	144	unsigned int	SRQS deal status. <table border="1" data-bbox="991 1272 1409 1402"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> </tbody> </table>	Value	Description	0	Accepted	4	Pending new
Value	Description											
0	Accepted											
4	Pending new											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
856	TradeReportType	N	1	145	unsigned int	<p>Identifies the type of trade notification.</p> <p>The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Total Return/Variance/TARP/MoC Futures, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day.</p> <p>The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table>	Value	Description	5	No/Was (Replaced)				
Value	Description													
5	No/Was (Replaced)													
1011	MessageEventSource	Y	1	146	char	<p>Receiver of a message.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>R</td> <td>Broadcast to requestor</td> </tr> <tr> <td>Q</td> <td>Broadcast to quote submitter</td> </tr> </tbody> </table>	Value	Description	R	Broadcast to requestor	Q	Broadcast to quote submitter		
Value	Description													
R	Broadcast to requestor													
Q	Broadcast to quote submitter													
54	Side	Y	1	147	unsigned int	<p>Side of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
28769	NoOrderBookItems	N	1	148	Counter									
1815	TradingCapacity	N	1	149	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1390	TradePublishIndicator	N	1	150	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade
Value	Description											
0	Do Not Publish Trade											
1	Publish Trade											
30059	HedgingInstruction	N	1	151	unsigned int	Indication for the hedge transaction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Execute hedge transaction in the closing auction of the underlying</td> </tr> </tbody> </table>	Value	Description	1	Execute hedge transaction in the closing auction of the underlying		
Value	Description											
1	Execute hedge transaction in the closing auction of the underlying											
22401	RootPartyExecuting-Firm	Y	5	152	Fixed String	Business unit name of the requester. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22412	RootPartyExecuting-Trader	Y	6	157	Fixed String	Owning trader name of the SRQS negotiation. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22436	RootPartyEntering-Trader	Y	6	163	Fixed String	Entering trader name of the requester. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22601	TargetPartyExecuting-Firm	N	5	169	Fixed String	Name of the target business unit. Valid characters: A-Z, 0-9, \x20						
22602	TargetPartyExecuting-Trader	N	6	174	Fixed String	Name of the target trader name. Valid characters: A-Z, 0-9, \x20						
1041	FirmTradeID	N	20	180	Fixed String	User defined deal ID Valid characters: \x01-\x7E						
28762	FirmNegotiationID	N	20	200	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E						
25007	FreeText1	N	12	220	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						

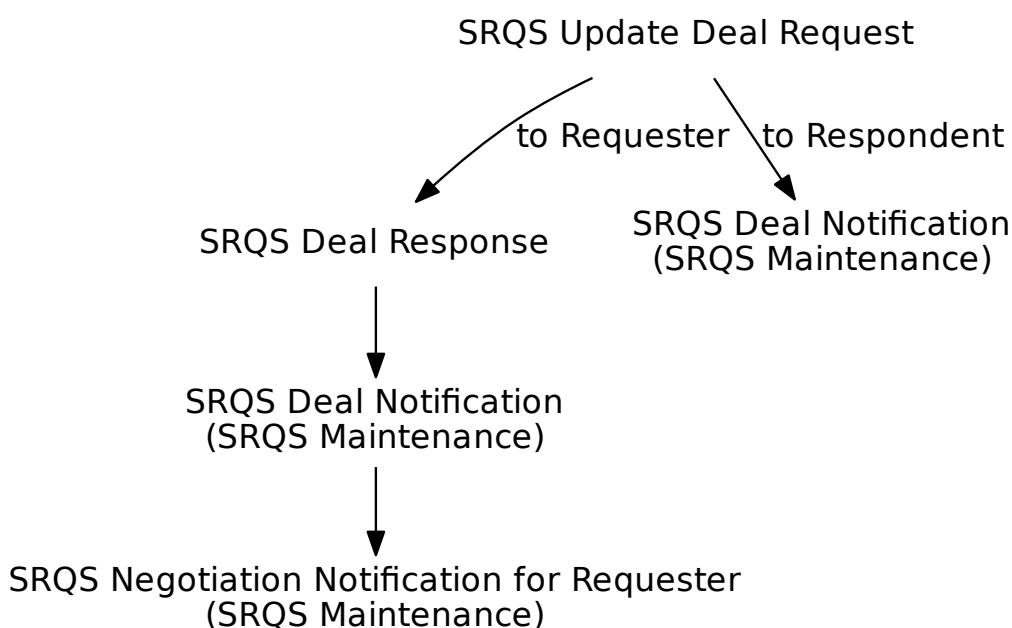
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25008	FreeText2	N	12	232	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	244	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25172	FreeText5	N	132	256	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
77	PositionEffect	N	1	388	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	389	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
20032	PartyIDBeneficiary	N	9	391	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	400	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	401	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20																
20038	PartyIDPosition-Account	N	32	408	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
20075	PartyIDLocationID	N	2	440	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
2404	ComplianceText	N	20	442	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																
20096	PartyIDTakeUp-TradingFirm	N	5	462	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20																
39050	Pad5	U	5	467	Fixed String	not used																
<OrderBookItemGrp>						Cardinality: 0-26, Record counter: NoOrderBookItems																
48	>SecurityID	Y	8	472	signed int	Instrument identifier.																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25132	>BestBidPx	N	8	480	PriceType	On-book trading best bid price						
25134	>BestBidSize	N	8	488	Qty	On-book trading best bid quantity						
25133	>BestOfferPx	N	8	496	PriceType	On-book trading best offer price						
25135	>BestOfferSize	N	8	504	Qty	On-book trading best ask quantity						
1024	>MDBookType	Y	1	512	unsigned int	Type of market data <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Top of book</td> </tr> <tr> <td>2</td> <td>Price depth (aggregated)</td> </tr> </tbody> </table>	Value	Description	1	Top of book	2	Price depth (aggregated)
Value	Description											
1	Top of book											
2	Price depth (aggregated)											
1173	>MDSubBookType	N	1	513	unsigned int	Sub-type/qualifier of market data <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Implied</td> </tr> <tr> <td>2</td> <td>Volume Weighted Average</td> </tr> </tbody> </table>	Value	Description	1	Implied	2	Volume Weighted Average
Value	Description											
1	Implied											
2	Volume Weighted Average											
39060	>Pad6	U	6	514	Fixed String	not used						

12.15 SRQS Update Deal Request

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



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

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

12.16 SRQS Deal Notification

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
810	UnderlyingPx	N	8	56	PriceType	Underlying price associated with a derivative instrument.												
31	LastPx	N	8	64	PriceType	Price of this fill.												
32	LastQty	N	8	72	Qty	Quantity executed in this fill.												
28758	NegotiationID	Y	4	80	unsigned int	ID of a SRQS negotiation												
1003	TradeID	Y	4	84	unsigned int	System defined SRQS deal ID.												
20612	TargetParty- IDExecutingTrader	N	4	88	unsigned int	Anonymous user ID												
1663	RequestingPartySub- IDType	N	2	92	unsigned int	Party type initiating SRQS deal deletion <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5000</td> <td>Requester</td> </tr> <tr> <td>5001</td> <td>Responder</td> </tr> <tr> <td>5002</td> <td>Both (Requester and Responder)</td> </tr> <tr> <td>5003</td> <td>System</td> </tr> </tbody> </table>	Value	Description	5000	Requester	5001	Responder	5002	Both (Requester and Responder)	5003	System		
Value	Description																	
5000	Requester																	
5001	Responder																	
5002	Both (Requester and Responder)																	
5003	System																	
939	TrdRptStatus	Y	1	94	unsigned int	Status of the SRQS deal. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> <tr> <td>2</td> <td>Cancelled</td> </tr> <tr> <td>7</td> <td>Terminated</td> </tr> <tr> <td>9</td> <td>Deemed verified</td> </tr> </tbody> </table>	Value	Description	0	Accepted	4	Pending new	2	Cancelled	7	Terminated	9	Deemed verified
Value	Description																	
0	Accepted																	
4	Pending new																	
2	Cancelled																	
7	Terminated																	
9	Deemed verified																	
749	TradeRequestResult	N	1	95	unsigned int	Trade request transaction type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Deal cancellation pending</td> </tr> <tr> <td>101</td> <td>Deal cancellation declined</td> </tr> <tr> <td>102</td> <td>Deal cancellation approved</td> </tr> </tbody> </table>	Value	Description	100	Deal cancellation pending	101	Deal cancellation declined	102	Deal cancellation approved				
Value	Description																	
100	Deal cancellation pending																	
101	Deal cancellation declined																	
102	Deal cancellation approved																	
1011	MessageEventSource	Y	1	96	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>R</td> <td>Broadcast to requestor</td> </tr> <tr> <td>Q</td> <td>Broadcast to quote submitter</td> </tr> </tbody> </table>	Value	Description	R	Broadcast to requestor	Q	Broadcast to quote submitter						
Value	Description																	
R	Broadcast to requestor																	
Q	Broadcast to quote submitter																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	TradingCapacity	N	1	97	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
22401	RootPartyExecuting-Firm	N	5	98	Fixed String	<p>Name of the requester business unit. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
22412	RootPartyExecuting-Trader	N	6	103	Fixed String	<p>Name of the owning trader of the SRQS negotiation. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
22436	RootPartyEntering-Trader	N	6	109	Fixed String	<p>Name of the entering trader. Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>								
22601	TargetPartyExecuting-Firm	N	5	115	Fixed String	<p>Name of target business unit. Valid characters: A-Z, 0-9, \x20</p>								
22602	TargetPartyExecuting-Trader	N	6	120	Fixed String	<p>Name of target user/trader. Valid characters: A-Z, 0-9, \x20</p>								
22636	TargetPartyEntering-Trader	N	6	126	Fixed String	<p>Name of target user/trader. Valid characters: A-Z, 0-9, \x20</p>								
1041	FirmTradeID	N	20	132	Fixed String	<p>User defined deal ID Valid characters: \x01-\x7E</p>								
28762	FirmNegotiationID	N	20	152	Fixed String	<p>User defined ID of a SRQS negotiation Valid characters: \x01-\x7E</p>								
25007	FreeText1	N	12	172	Fixed String	<p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25008	FreeText2	N	12	184	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	196	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25172	FreeText5	N	132	208	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
77	PositionEffect	N	1	340	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
1	Account	N	2	341	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
20032	PartyIDBeneficiary	N	9	343	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	352	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
20013	PartyIDOrder-OriginationFirm	N	7	353	Fixed String	<p>External Member ID. Valid characters: A-Z, 0-9, \x20</p>																
20038	PartyIDPosition-Account	N	32	360	Fixed String	<p>'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A</p>																
20075	PartyIDLocationID	N	2	392	Fixed String	<p>Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E</p>																
2404	ComplianceText	N	20	394	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
20096	PartyIDTakeUp-TradingFirm	N	5	414	Fixed String	<p>Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20</p>																
39050	Pad5	U	5	419	Fixed String	not used																

12.17 SRQS Negotiation Status Notification

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

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

12.18 SRQS Negotiation Notification for Respondent

This message informs the targeted respondents about SRQS negotiation updates.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10713 (Quote-StatusReport, MsgType = AI)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	U	2	28	unsigned int	not used						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1279 1409 1406"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1485 1409 1568"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> </tbody> </table>	Value	Description	9	SRQS Maintenance		
Value	Description											
9	SRQS Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1767 1409 1850"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28759	QuoteRefPrice	N	8	48	PriceType	Depending upon Negotiation workflow this price can either be a reference price or an underlying price						
25149	UnderlyingDelta-Percentage	N	8	56	floatDecimal4	The effective underlying delta of a Vola-Strategy						
132	BidPx	N	8	64	PriceType	Bid price/rate.						
133	OfferPx	N	8	72	PriceType	Offer price/rate.						
31	LastPx	N	8	80	PriceType	Price of this fill.						
151	LeavesQty	N	8	88	Qty	Open quantity of the SRQS negotiation.						
32	LastQty	N	8	96	Qty	Quantity executed in this fill.						
168	EffectiveTime	N	8	104	UTCTimestamp	Time an SRQS STP deal is executed						
779	LastUpdateTime	N	8	112	UTCTimestamp	Creation timestamp of the strategy.						
28758	NegotiationID	Y	4	120	unsigned int	ID of a SRQS negotiation						
25150	NumberOf-Respondents	N	4	124	unsigned int	Total number of Respondents in a SRQS event.						
537	QuoteType	Y	1	128	unsigned int	Quote Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Indicative</td> </tr> <tr> <td>1</td> <td>Tradeable</td> </tr> </tbody> </table>	Value	Description	0	Indicative	1	Tradeable
Value	Description											
0	Indicative											
1	Tradeable											
538	QuoteSubType	N	1	129	unsigned int	Sub-type of QuoteType <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Working Delta</td> </tr> <tr> <td>2</td> <td>Basis Trade</td> </tr> </tbody> </table>	Value	Description	1	Working Delta	2	Basis Trade
Value	Description											
1	Working Delta											
2	Basis Trade											
297	QuoteStatus	Y	1	130	unsigned int	Status of the SRQS negotiation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Removed</td> </tr> <tr> <td>16</td> <td>Active</td> </tr> </tbody> </table>	Value	Description	6	Removed	16	Active
Value	Description											
6	Removed											
16	Active											
25138	QuoteInstruction	Y	1	131	unsigned int	Quoting instruction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not re-quote</td> </tr> <tr> <td>1</td> <td>(Re-)Quote</td> </tr> </tbody> </table>	Value	Description	0	Do not re-quote	1	(Re-)Quote
Value	Description											
0	Do not re-quote											
1	(Re-)Quote											
54	Side	N	1	132	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28760	QuoteRefPriceSource	N	1	133	unsigned int	Reference price type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Underlying</td> </tr> <tr> <td>2</td> <td>Custom underlying price</td> </tr> <tr> <td>3</td> <td>Reference price</td> </tr> </tbody> </table>	Value	Description	1	Underlying	2	Custom underlying price	3	Reference price
Value	Description													
1	Underlying													
2	Custom underlying price													
3	Reference price													
25194	ShowLastDealOn-Closure	U	1	134	unsigned int	not used								
22001	PartyExecutingFirm	Y	5	135	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20								
22012	PartyExecutingTrader	Y	6	140	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20								
22036	PartyEnteringTrader	Y	6	146	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20								
22601	TargetPartyExecuting-Firm	N	5	152	Fixed String	Name of target business unit. Valid characters: A-Z, 0-9, \x20								
22602	TargetPartyExecuting-Trader	N	6	157	Fixed String	Name of target user/trader. Valid characters: A-Z, 0-9, \x20								
28762	FirmNegotiationID	N	20	163	Fixed String	User defined ID of a SRQS negotiation Valid characters: \x01-\x7E								
25172	FreeText5	N	132	183	Fixed String	Text field Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E								
22011	PartyOrder-OriginationTrader	N	132	315	Fixed String	Buy-side user information Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E								
39000	Pad1	U	1	447	Fixed String	not used								

12.19 SRQS Status Notification

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

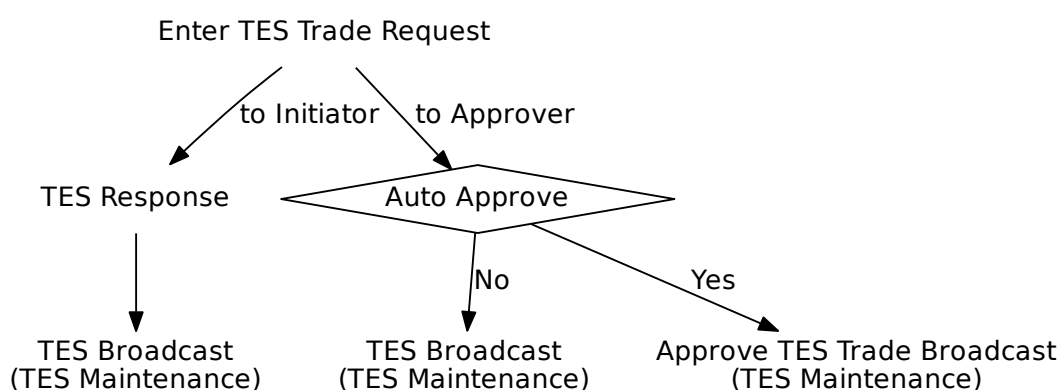
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10714 (Quote-StatusReport,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

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

13 TES Trading

13.1 Enter TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10600 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associated with a derivative instrument.
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1860	RelatedTradeQuantity	N	8	64	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	72	Qty	Nominal value of an underlying
25191	CompressionID	N	8	80	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
987	UnderlyingSettlement-Date	N	4	92	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	96	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	100	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	104	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
828	TrdType	Y	2	108	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market				
Value	Description																											
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50	Compression																											
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1001	EFP-Fin Trade																											
1002	EFP-Index Futures Trade																											
1007	QTPIP BLOCK TRADE																											
1004	Trade at Market																											
1227	ProductComplex	N	1	110	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument
Value	Description																											
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856	TradeReportType	Y	1	111	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table>	Value	Description	0	Submit																		
Value	Description																											
0	Submit																											
1390	TradePublishIndicator	Y	1	112	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade																
Value	Description																											
0	Do Not Publish Trade																											
1	Publish Trade																											
28709	NoSideAllocs	Y	1	113	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade																						
864	NoEvents	Y	1	114	Counter	Number of repeating EventType entries.																						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
555	NoLegs	Y	1	115	Counter	Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).										
870	NoInstrAttrib	Y	1	116	Counter	Number of repeating InstrAttribType entries.										
887	NoUnderlyingStips	Y	1	117	Counter	Number of underlying stipulation entries.										
20010	PartyIDSettlement-Location	N	1	118	unsigned int	<p>ID of settlement location.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Clearstream Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstream Banking Luxembourg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </tbody> </table>	Value	Description	1	Clearstream Banking Frankfurt	2	Clearstream Banking Luxembourg	3	CLS Group	4	Euroclear
Value	Description															
1	Clearstream Banking Frankfurt															
2	Clearstream Banking Luxembourg															
3	CLS Group															
4	Euroclear															
29008	HedgeType	N	1	119	unsigned int	<p>Hedging method.</p> <p>To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFI-Index Futures Trade [mandatory].</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </tbody> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge		
Value	Description															
0	Duration Hedge															
1	Nominal Hedge															
2	Price Factor Hedge															
25199	SwapClearer	N	1	120	unsigned int	<p>Swap clearer for EFS Trades only</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </tbody> </table>	Value	Description	0	Eurex Clearing	1	Non-Eurex Clearing				
Value	Description															
0	Eurex Clearing															
1	Non-Eurex Clearing															
28583	TradeReportText	N	20	121	Fixed String	<p>User defined TES ID.</p> <p>Valid characters: \x01-\x7E</p>										
571	TradeReportID	N	20	141	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast.</p> <p>Valid characters: \x01-\x7E</p>										
309	UnderlyingSecurityID	N	12	161	ISIN	<p>Underlying security's ID (ISIN).</p> <p>To be set for TrdType (1001) EFP-Fin Trade [mandatory].</p> <p>Valid characters: A-Z, 0-9, \x20</p>										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
307	UnderlyingSecurity-Desc	N	30	173	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
318	UnderlyingCurrency	N	3	203	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20						
306	UnderlyingIssuer	N	30	206	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
39040	Pad4	U	4	236	Fixed String	not used						
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	240	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	U	4	248	unsigned int	not used						
25180	>TESEnrichment-RuleID	N	4	252	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)						
54	>Side	Y	1	256	unsigned int	Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
22001	>PartyExecutingFirm	Y	5	257	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	262	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	268	Fixed String	not used						
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs						
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).						
687	>LegQty	U	8	16	Qty	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: No-Events														
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].														
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table>	Value	Description	8	Swap Start Date	9	Swap End Date								
Value	Description																			
8	Swap Start Date																			
9	Swap End Date																			
39030	>Pad3	U	3	5	Fixed String	not used														
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib														
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to_the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Variable rate</td> </tr> <tr> <td>100</td> <td>Coupon rate</td> </tr> <tr> <td>101</td> <td>Offset to the variable coupon rate</td> </tr> <tr> <td>102</td> <td>Swap Customer 1</td> </tr> <tr> <td>103</td> <td>Swap Customer 2</td> </tr> <tr> <td>104</td> <td>Cash Basket Reference</td> </tr> </tbody> </table>	Value	Description	5	Variable rate	100	Coupon rate	101	Offset to the variable coupon rate	102	Swap Customer 1	103	Swap Customer 2	104	Cash Basket Reference
Value	Description																			
5	Variable rate																			
100	Coupon rate																			
101	Offset to the variable coupon rate																			
102	Swap Customer 1																			
103	Swap Customer 2																			
104	Cash Basket Reference																			
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E														
39070	>Pad7	U	7	33	Fixed String	not used														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips				
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E				
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table border="1" data-bbox="991 943 1410 1032"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table>	Value	Description	PAYFREQ	Pay_Frequency
Value	Description									
PAYFREQ	Pay_Frequency									
39000	>Pad1	U	1	39	Fixed String	not used				

13.2 TES Response

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

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

13.3 TES Broadcast

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	64	PriceType	Underlying price associated with a derivative instrument.
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1860	RelatedTradeQuantity	N	8	88	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	96	Qty	Nominal value of an underlying
25191	CompressionID	N	8	104	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
2489	PackagelD	Y	4	116	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	120	unsigned int	System transaction identifier for a T7 Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	124	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	128	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	132	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	136	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
25181	AutoApprovalRuleID	N	4	140	unsigned int	Auto Approval rule id - only in case of erroneous Auto Approval processing

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
828	TrdType	Y	2	144	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market				
Value	Description																											
1	Block Trade																											
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1001	EFP-Fin Trade																											
1002	EFP-Index Futures Trade																											
1007	QTPIP BLOCK TRADE																											
1004	Trade at Market																											
30354	VarTextLen	N	2	146	Counter	Number of used bytes for field VarText (30355).																						
856	TradeReportType	Y	1	148	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>2</td> <td>Accept</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>11</td> <td>Alleged New</td> </tr> <tr> <td>13</td> <td>Alleged No/Was</td> </tr> </tbody> </table>	Value	Description	0	Submit	2	Accept	5	No/Was (Replaced)	11	Alleged New	13	Alleged No/Was										
Value	Description																											
0	Submit																											
2	Accept																											
5	No/Was (Replaced)																											
11	Alleged New																											
13	Alleged No/Was																											
1227	ProductComplex	N	1	149	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument
Value	Description																											
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9	Strip																											
10	Flexible Simple Instrument																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1390	TradePublishIndicator	Y	1	150	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade				
Value	Description															
0	Do Not Publish Trade															
1	Publish Trade															
864	NoEvents	Y	1	151	Counter	Number of repeating EventType entries.										
870	NoInstrAttrib	Y	1	152	Counter	Number of repeating InstrAttribType entries.										
887	NoUnderlyingStips	Y	1	153	Counter	Number of underlying stipulation entries.										
28709	NoSideAllocs	Y	1	154	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade										
555	NoLegs	Y	1	155	Counter	Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).										
20010	PartyIDSettlement-Location	N	1	156	unsigned int	ID of settlement location. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Clearstream Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstream Banking Luxembourg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </tbody> </table>	Value	Description	1	Clearstream Banking Frankfurt	2	Clearstream Banking Luxembourg	3	CLS Group	4	Euroclear
Value	Description															
1	Clearstream Banking Frankfurt															
2	Clearstream Banking Luxembourg															
3	CLS Group															
4	Euroclear															
29008	HedgeType	N	1	157	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </tbody> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge		
Value	Description															
0	Duration Hedge															
1	Nominal Hedge															
2	Price Factor Hedge															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25199	SwapClearer	N	1	158	unsigned int	Swap clearer for EFS Trades only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </tbody> </table>	Value	Description	0	Eurex Clearing	1	Non-Eurex Clearing
Value	Description											
0	Eurex Clearing											
1	Non-Eurex Clearing											
1011	MessageEventSource	Y	1	159	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver
Value	Description											
I	Broadcast to initiator											
A	Broadcast to approver											
28583	TradeReportText	N	20	160	Fixed String	User defined TES ID. Valid characters: \x01-\x7E						
571	TradeReportID	N	20	180	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
22401	RootPartyExecuting-Firm	Y	5	200	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22412	RootPartyExecuting-Trader	Y	6	205	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
309	UnderlyingSecurityID	N	12	211	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20						
307	UnderlyingSecurity-Desc	N	30	223	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
318	UnderlyingCurrency	N	3	253	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20						
306	UnderlyingIssuer	N	30	256	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
39020	Pad2	U	2	286	Fixed String	not used						

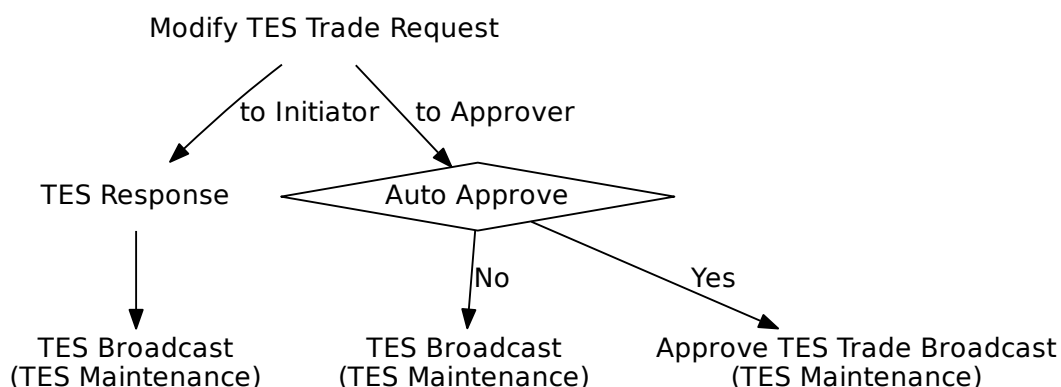
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
<SideAllocGrpBC>						Cardinality: 1-30, Record counter: NoSideAllocs																						
80	>AllocQty	Y	8	288	Qty	Quantity of the particular trade side in the TES trade.																						
25198	>ReversalApproval-Time	U	8	296	UTCTimestamp	not used																						
467	>IndividualAllocID	Y	4	304	unsigned int	Unique identifier for a TES trade side.																						
25180	>TESEnrichment-RuleID	N	4	308	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)																						
22001	>PartyExecutingFirm	Y	5	312	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20																						
22012	>PartyExecuting-Trader	Y	6	317	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20																						
54	>Side	Y	1	323	unsigned int	Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell																
Value	Description																											
1	Buy																											
2	Sell																											
1840	>TradeAllocStatus	Y	1	324	unsigned int	Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>6</td> <td>Pending Execution</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	6	Pending Execution	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																											
1	Pending																											
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39030	>Pad3	U	3	325	Fixed String	not used																						
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs																						
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.																						
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).																						
687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg																						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: No-Events														
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].														
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table>	Value	Description	8	Swap Start Date	9	Swap End Date								
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39030	>Pad3	U	3	5	Fixed String	not used														
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib														
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to_the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Variable rate</td> </tr> <tr> <td>100</td> <td>Coupon rate</td> </tr> <tr> <td>101</td> <td>Offset to the variable coupon rate</td> </tr> <tr> <td>102</td> <td>Swap Customer 1</td> </tr> <tr> <td>103</td> <td>Swap Customer 2</td> </tr> <tr> <td>104</td> <td>Cash Basket Reference</td> </tr> </tbody> </table>	Value	Description	5	Variable rate	100	Coupon rate	101	Offset to the variable coupon rate	102	Swap Customer 1	103	Swap Customer 2	104	Cash Basket Reference
Value	Description																			
5	Variable rate																			
100	Coupon rate																			
101	Offset to the variable coupon rate																			
102	Swap Customer 1																			
103	Swap Customer 2																			
104	Cash Basket Reference																			
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E														
39070	>Pad7	U	7	33	Fixed String	not used														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips				
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E				
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table border="1" data-bbox="991 943 1412 1032"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table>	Value	Description	PAYFREQ	Pay_Frequency
Value	Description									
PAYFREQ	Pay_Frequency									
39000	>Pad1	U	1	39	Fixed String	not used				
30355	VarText	N	2000	0	Variable String	Reason for erroneous Auto Approval processing Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E				

13.4 Modify TES Trade Request

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



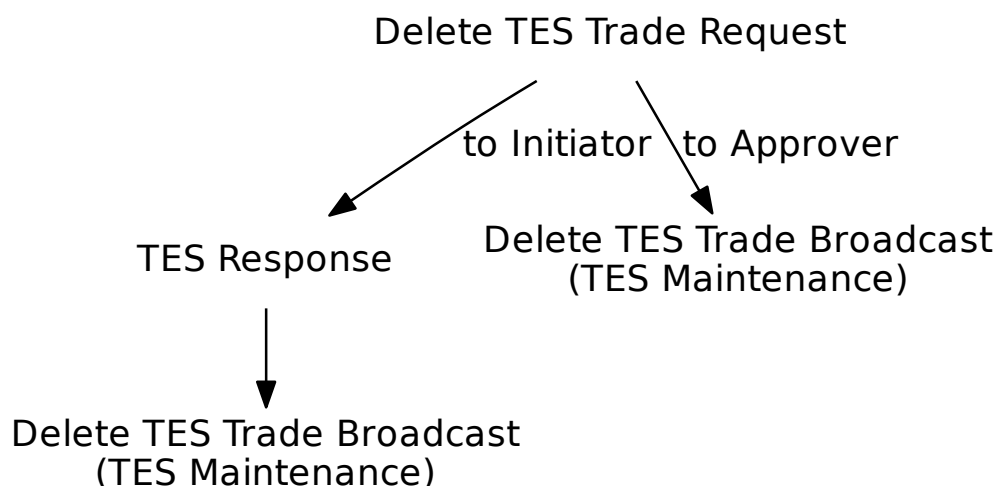
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
31	LastPx	Y	8	24	PriceType	Price of TES trade.
483	TransBkdTime	N	8	32	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
25191	CompressionID	N	8	40	unsigned int	Compression ID

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.																		
2489	PackagelD	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																		
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.																		
2546	RelatedMarket-SegmentID	N	4	60	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].																		
828	TrdType	Y	2	64	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market
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1001	EFP-Fin Trade																							
1002	EFP-Index Futures Trade																							
1007	QTPIP BLOCK TRADE																							
1004	Trade at Market																							
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table>	Value	Description	5	No/Was (Replaced)														
Value	Description																							
5	No/Was (Replaced)																							
1390	TradePublishIndicator	Y	1	67	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade												
Value	Description																							
0	Do Not Publish Trade																							
1	Publish Trade																							
28709	NoSideAllocs	Y	1	68	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade																		
555	NoLegs	Y	1	69	Counter	Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).																		

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25199	SwapClearer	N	1	70	unsigned int	Swap clearer for EFS Trades only <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Eurex Clearing</td> </tr> <tr> <td>1</td> <td>Non-Eurex Clearing</td> </tr> </tbody> </table>	Value	Description	0	Eurex Clearing	1	Non-Eurex Clearing
Value	Description											
0	Eurex Clearing											
1	Non-Eurex Clearing											
28583	TradeReportText	N	20	71	Fixed String	User defined TES ID. Valid characters: \x01-\x7E						
571	TradeReportID	N	20	91	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39000	Pad1	U	1	111	Fixed String	not used						
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	N	4	120	unsigned int	Unique identifier for a TES trade side.						
25180	>TESEnrichment-RuleID	N	4	124	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)						
54	>Side	Y	1	128	unsigned int	Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
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						
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs						
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.						
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).						
687	>LegQty	U	8	16	Qty	not used						

13.5 Delete TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10602 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
25191	CompressionID	N	8	24	unsigned int	Compression ID
2489	PackageID	Y	4	32	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
30017	TESExecID	Y	4	40	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.																		
2546	RelatedMarket-SegmentID	N	4	44	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].																		
828	TrdType	Y	2	48	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market
Value	Description																							
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1002	EFP-Index Futures Trade																							
1007	QTPIP BLOCK TRADE																							
1004	Trade at Market																							
856	TradeReportType	Y	1	50	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> </tbody> </table>	Value	Description	6	Trade Report Cancel														
Value	Description																							
6	Trade Report Cancel																							
571	TradeReportID	N	20	51	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E																		
39000	Pad1	U	1	71	Fixed String	not used																		

13.6 Delete TES Trade Broadcast

This message informs initiator and approvers about TES Trade deletions.

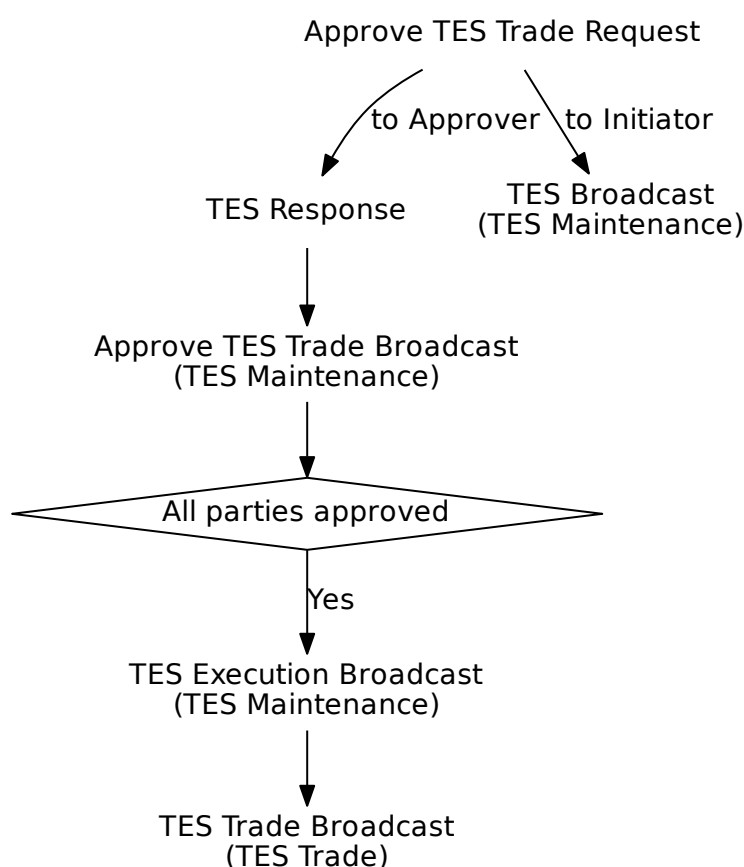
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10606 (Trade-CaptureReport,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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
25191	CompressionID	N	8	48	unsigned int	Compression ID																						
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.																						
2489	PackageID	Y	4	60	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																						
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7 Entry Service transaction.																						
828	TrdType	Y	2	68	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market				
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1001	EFP-Fin Trade																											
1002	EFP-Index Futures Trade																											
1007	QTPIP BLOCK TRADE																											
1004	Trade at Market																											
285	DeleteReason	Y	1	70	unsigned int	Reason for deletion. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Deletion via the TES Delete Request</td> </tr> <tr> <td>101</td> <td>Automatic deletion due to TES Activity State Change</td> </tr> <tr> <td>102</td> <td>Automatic deletion due to instrument expiration</td> </tr> <tr> <td>103</td> <td>Deletion caused by Clearing/Risk stop</td> </tr> <tr> <td>104</td> <td>Deletion caused by Trading stop</td> </tr> <tr> <td>105</td> <td>Deletion of Instrument</td> </tr> <tr> <td>106</td> <td>Suspension of Instrument</td> </tr> <tr> <td>107</td> <td>Deletion caused by a pre-trade risk event</td> </tr> <tr> <td>110</td> <td>Compression cancelled by service provider</td> </tr> <tr> <td>111</td> <td>Compression cancelled by system</td> </tr> </tbody> </table>	Value	Description	100	Deletion via the TES Delete Request	101	Automatic deletion due to TES Activity State Change	102	Automatic deletion due to instrument expiration	103	Deletion caused by Clearing/Risk stop	104	Deletion caused by Trading stop	105	Deletion of Instrument	106	Suspension of Instrument	107	Deletion caused by a pre-trade risk event	110	Compression cancelled by service provider	111	Compression cancelled by system
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
856	TradeReportType	Y	1	71	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> </tbody> </table>	Value	Description	6	Trade Report Cancel		
Value	Description											
6	Trade Report Cancel											
1011	MessageEventSource	Y	1	72	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver
Value	Description											
I	Broadcast to initiator											
A	Broadcast to approver											
571	TradeReportID	N	20	73	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39030	Pad3	U	3	93	Fixed String	not used						

13.7 Approve TES Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
20003	PartyIDClientID	N	8	24	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIDInvestment-DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
80	AllocQty	Y	8	48	Qty	Quantity of the particular trade side in the TES trade.
25191	CompressionID	N	8	56	unsigned int	Compression ID
2489	PackageID	Y	4	64	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
70	AllocID	Y	4	68	unsigned int	Unique identifier for a TES Trade side.
30017	TESExecID	Y	4	72	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	76	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
2546	RelatedMarket-SegmentID	N	4	80	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].																		
828	TrdType	Y	2	84	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market
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1001	EFP-Fin Trade																							
1002	EFP-Index Futures Trade																							
1007	QTPIP BLOCK TRADE																							
1004	Trade at Market																							
1815	TradingCapacity	Y	1	86	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker										
Value	Description																							
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5	Principal (Proprietary)																							
6	Market Maker																							
856	TradeReportType	Y	1	87	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept														
Value	Description																							
2	Accept																							
54	Side	Y	1	88	unsigned int	Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
23002	OrderAttribute-LiquidityProvision	Y	1	89	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision												
Value	Description																							
1	Liquidity provision																							
0	No liquidity provision																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	90	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	91	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
23003	OrderAttributeRisk-Reduction	N	1	92	unsigned int	<p>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
1724	OrderOrigination	N	1	93	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
571	TradeReportID	N	20	94	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
77	PositionEffect	Y	1	114	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
22001	PartyExecutingFirm	Y	5	115	Fixed String	Approving business unit Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	120	Fixed String	Approving user name Valid characters: A-Z, 0-9, \x20						
1	Account	N	2	126	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
25007	FreeText1	N	12	128	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	140	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
25009	FreeText3	N	12	152	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						
20096	PartyIDTakeUp- TradingFirm	N	5	164	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20						
20038	PartyIDPosition- Account	N	32	169	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
20013	PartyIDOrder-OriginationFirm	N	7	201	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20																
20032	PartyIDBeneficiary	N	9	208	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20																
20075	PartyIDLocationID	N	2	217	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
1031	CustOrderHandling-Inst	N	1	219	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	ComplianceText	N	20	220	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																

13.8 Approve TES Trade Broadcast

This message informs about approved TES Trades.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
80	AllocQty	Y	8	56	Qty	Quantity of the particular trade side in the TES trade.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a derivative instrument.
483	TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
2589	RelatedClosePrice	N	8	88	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1860	RelatedTradeQuantity	N	8	96	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	104	Qty	Nominal value of an underlying
25191	CompressionID	N	8	112	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	120	signed int	Product identifier.
2489	PackageID	Y	4	124	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	128	unsigned int	System transaction identifier for a T7 Entry Service transaction.
70	AllocID	Y	4	132	unsigned int	Unique identifier for a TES Trade side.
987	UnderlyingSettlement-Date	N	4	136	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	140	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	144	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	148	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
28758	NegotiationID	N	4	152	unsigned int	ID of a SRQS negotiation

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
25180	TESEnrichmentRule-ID	N	4	156	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)																		
25181	AutoApprovalRuleID	N	4	160	unsigned int	Auto Approval Rule ID applied for TES trade approval																		
828	TrdType	Y	2	164	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market
Value	Description																							
1	Block Trade																							
12	Exchange for Swap																							
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1001	EFP-Fin Trade																							
1002	EFP-Index Futures Trade																							
1007	QTPIP BLOCK TRADE																							
1004	Trade at Market																							
30354	VarTextLen	N	2	166	Counter	Number of used bytes for field VarText (30355).																		
54	Side	Y	1	168	unsigned int	Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
1390	TradePublishIndicator	Y	1	169	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade												
Value	Description																							
0	Do Not Publish Trade																							
1	Publish Trade																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1227	ProductComplex	N	1	170	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument
Value	Description																											
1	Simple instrument																											
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856	TradeReportType	Y	1	171	unsigned int	<p>Identifies the type of trade notification.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept																		
Value	Description																											
2	Accept																											
1815	TradingCapacity	Y	1	172	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker														
Value	Description																											
1	Customer (Agency)																											
5	Principal (Proprietary)																											
6	Market Maker																											
20010	PartyIDSettlement-Location	N	1	173	unsigned int	<p>ID of settlement location.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Clearstrem Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstrem Banking Luxemburg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </tbody> </table>	Value	Description	1	Clearstrem Banking Frankfurt	2	Clearstrem Banking Luxemburg	3	CLS Group	4	Euroclear												
Value	Description																											
1	Clearstrem Banking Frankfurt																											
2	Clearstrem Banking Luxemburg																											
3	CLS Group																											
4	Euroclear																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1840	TradeAllocStatus	Y	1	174	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>6</td> <td>Pending Execution</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	6	Pending Execution	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																											
1	Pending																											
2	Approved																											
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5	Canceled																											
6	Pending Execution																											
7	Pending Reversal																											
8	Side Approved Reversal																											
9	Reversed																											
10	Cancelled Reversal																											
29008	HedgeType	N	1	175	unsigned int	<p>Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory].</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </tbody> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge														
Value	Description																											
0	Duration Hedge																											
1	Nominal Hedge																											
2	Price Factor Hedge																											
555	NoLegs	Y	1	176	Counter	Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).																						
864	NoEvents	Y	1	177	Counter	Number of repeating EventType entries.																						
870	NoInstrAttrib	Y	1	178	Counter	Number of repeating InstrAttribType entries.																						
887	NoUnderlyingStips	Y	1	179	Counter	Number of underlying stipulation entries.																						
1011	MessageEventSource	Y	1	180	char	<p>Receiver of a message.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver																
Value	Description																											
I	Broadcast to initiator																											
A	Broadcast to approver																											
571	TradeReportID	N	20	181	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>																						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
22001	PartyExecutingFirm	Y	5	201	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	PartyExecutingTrader	Y	6	206	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
20007	PartyIDEnteringFirm	Y	1	212	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision
Value	Description											
1	Participant											
2	Market Supervision											
22036	PartyEnteringTrader	Y	6	213	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20						
77	PositionEffect	Y	1	219	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
22401	RootPartyExecutingFirm	N	5	220	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22412	RootPartyExecutingTrader	N	6	225	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
25007	FreeText1	N	12	231	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	243	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
25009	FreeText3	N	12	255	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E																
20096	PartyIDTakeUp- TradingFirm	N	5	267	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20																
1	Account	N	2	272	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52																
20038	PartyIDPosition- Account	N	32	274	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
20013	PartyIDOrder- OriginationFirm	N	7	306	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20																
20032	PartyIDBeneficiary	N	9	313	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20																
20075	PartyIDLocationID	N	2	322	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
1031	CustOrderHandling- Inst	N	1	324	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
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D	Other, including Other-provided Screen																					
*	More values																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	325	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
309	UnderlyingSecurityID	N	12	345	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20
307	UnderlyingSecurity-Desc	N	30	357	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	387	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20
306	UnderlyingIssuer	N	30	390	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
39040	Pad4	U	4	420	Fixed String	not used
<TrdInstrmntLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	424	signed int	Instrument identifier of the leg security.
566	>LegPrice	Y	8	432	PriceType	User provided leg trade price (not for underlying leg).
687	>LegQty	U	8	440	Qty	not used
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: No-Events
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table>	Value	Description	8	Swap Start Date	9	Swap End Date								
Value	Description																			
8	Swap Start Date																			
9	Swap End Date																			
39030	>Pad3	U	3	5	Fixed String	not used														
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib														
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to_the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Variable rate</td> </tr> <tr> <td>100</td> <td>Coupon rate</td> </tr> <tr> <td>101</td> <td>Offset to the variable coupon rate</td> </tr> <tr> <td>102</td> <td>Swap Customer 1</td> </tr> <tr> <td>103</td> <td>Swap Customer 2</td> </tr> <tr> <td>104</td> <td>Cash Basket Reference</td> </tr> </tbody> </table>	Value	Description	5	Variable rate	100	Coupon rate	101	Offset to the variable coupon rate	102	Swap Customer 1	103	Swap Customer 2	104	Cash Basket Reference
Value	Description																			
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101	Offset to the variable coupon rate																			
102	Swap Customer 1																			
103	Swap Customer 2																			
104	Cash Basket Reference																			
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E														
39070	>Pad7	U	7	33	Fixed String	not used														
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E				
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table border="1" data-bbox="991 864 1409 949"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table>	Value	Description	PAYFREQ	Pay_Frequency
Value	Description									
PAYFREQ	Pay_Frequency									
39000	>Pad1	U	1	39	Fixed String	not used				
30355	VarText	N	2000	0	Variable String	Reason for erroneous Auto Approval processing Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E				

13.9 TES Status Broadcast

This message informs about the TES status.

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

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

13.10 TES Execution Broadcast

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
25191	CompressionID	N	8	48	unsigned int	Compression ID																		
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.																		
2489	PackageID	Y	4	60	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																		
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7 Entry Service transaction.																		
70	AllocID	Y	4	68	unsigned int	Unique identifier for a TES Trade side.																		
828	TrdType	Y	2	72	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market
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1007	QTPIP BLOCK TRADE																							
1004	Trade at Market																							
856	TradeReportType	Y	1	74	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept														
Value	Description																							
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54	Side	Y	1	75	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
1011	MessageEventSource	Y	1	76	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	A	Broadcast to approver														
Value	Description																							
A	Broadcast to approver																							
39030	Pad3	U	3	77	Fixed String	not used																		

13.11 TES Trade Broadcast

This messages provides the TES Trade notification.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
1596	ClearingTradePrice	N	8	64	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).
28736	ClearingTradeQty	N	8	72	Qty	Quantity in clearing notation.
60	TransactTime	Y	8	80	UTCTimestamp	Transaction timestamp.
1650	RelatedSecurityID	N	8	88	signed int	Instrument identifier of the original T7 strategy.
25191	CompressionID	N	8	96	unsigned int	Compression ID
20403	RootPartyIDClientID	N	8	104	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.
25123	ExecutingTrader	N	8	112	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
20522	RootParty- IDInvestmentDecision- Maker	N	8	120	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25161	BasketTrdMatchID	N	8	128	unsigned int	System defined Basket ID
28585	SideLastPx	N	8	136	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	144	Qty	Fill quantity for the original T7 strategy.
2489	PackageID	Y	4	152	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	156	signed int	Product identifier.
1003	TradeID	Y	4	160	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Y	4	164	LocalMktDate	Business date.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
1506	SideTradeID	Y	4	168	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.																				
20455	RootPartyIDSessionID	N	4	172	unsigned int	Session ID.																				
1126	OrigTradeID	N	4	176	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.																				
20459	RootParty- IDExecutingUnit	Y	4	180	unsigned int	Business Unit ID.																				
20412	RootParty- IDExecutingTrader	Y	4	184	unsigned int	Owning User ID.																				
25026	RootPartyIDClearing- Unit	Y	4	188	unsigned int	Clearing Business Unit ID.																				
1851	StrategyLinkID	N	4	192	unsigned int	Corresponds to the AllocID/IndividualAllocID (unique identifier for a TES Trade side).																				
1649	RelatedSymbol	N	4	196	signed int	Product identifier of the original T7 strategy.																				
748	TotNumTradeReports	N	4	200	signed int	Number of leg executions of the original strategy order.																				
28758	NegotiationID	N	4	204	unsigned int	ID of a SRQS negotiation																				
25174	NoSRQSRelated- TradeIDs	N	1	208	Counter	Number of SRQS deal records.																				
39031	Pad3_1	U	3	209	Fixed String	not used																				
28899	BasketProfileID	N	4	212	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)																				
828	TrdType	N	2	216	unsigned int	Type of TES trade. <table border="1" data-bbox="991 1514 1409 1977"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1006</td> <td>Eurex/Xetra Enlight triggered trade</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market	1006	Eurex/Xetra Enlight triggered trade
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1227	ProductComplex	N	1	218	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	10	Flexible Simple Instrument												
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10	Flexible Simple Instrument																							
28587	RelatedProduct-Complex	N	1	219	unsigned int	<p>Instrument type of the original T7 strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
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6	Inter-Product Spread																							
7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
54	Side	Y	1	220	unsigned int	<p>Side of the TES trade.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
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1	Buy																							
2	Sell																							
1815	TradingCapacity	N	1	221	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker										
Value	Description																							
1	Customer (Agency)																							
5	Principal (Proprietary)																							
6	Market Maker																							
856	TradeReportType	Y	1	222	unsigned int	<p>Identifies the type of trade notification.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>1</td> <td>Alleged</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table>	Value	Description	0	Submit	1	Alleged	5	No/Was (Replaced)	7	(Locked-In) Trade Break								
Value	Description																							
0	Submit																							
1	Alleged																							
5	No/Was (Replaced)																							
7	(Locked-In) Trade Break																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
830	TransferReason	Y	1	223	unsigned int	<p>Identifies the role for which the trade notification is received.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </tbody> </table>	Value	Description	1	Owner	2	Clearer
Value	Description											
1	Owner											
2	Clearer											
1390	TradePublishIndicator	Y	1	224	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Deferred publication to market</td> </tr> <tr> <td>3</td> <td>Published to market</td> </tr> </tbody> </table>	Value	Description	2	Deferred publication to market	3	Published to market
Value	Description											
2	Deferred publication to market											
3	Published to market											
442	MultiLegReporting-Type	N	1	225	unsigned int	<p>Indicates if the trade resulted from a single order or a multi leg instrument.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Single instrument</td> </tr> <tr> <td>2</td> <td>Complex instrument</td> </tr> </tbody> </table>	Value	Description	1	Single instrument	2	Complex instrument
Value	Description											
1	Single instrument											
2	Complex instrument											
77	PositionEffect	N	1	226	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											
28750	MultilegPriceModel	N	1	227	unsigned int	<p>Price decomposition method for legs of a complex instrument.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>leg level prices provided by system</td> </tr> <tr> <td>1</td> <td>leg level prices provided by user</td> </tr> </tbody> </table>	Value	Description	0	leg level prices provided by system	1	leg level prices provided by user
Value	Description											
0	leg level prices provided by system											
1	leg level prices provided by user											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23002	OrderAttribute-LiquidityProvision	N	1	228	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
23003	OrderAttributeRisk-Reduction	N	1	229	unsigned int	<p>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
25124	ExecutingTrader-Qualifier	N	1	230	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
21622	RootParty-IDInvestmentDecision-MakerQualifier	N	1	231	unsigned int	<p>Qualifier for field PartyId-InvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

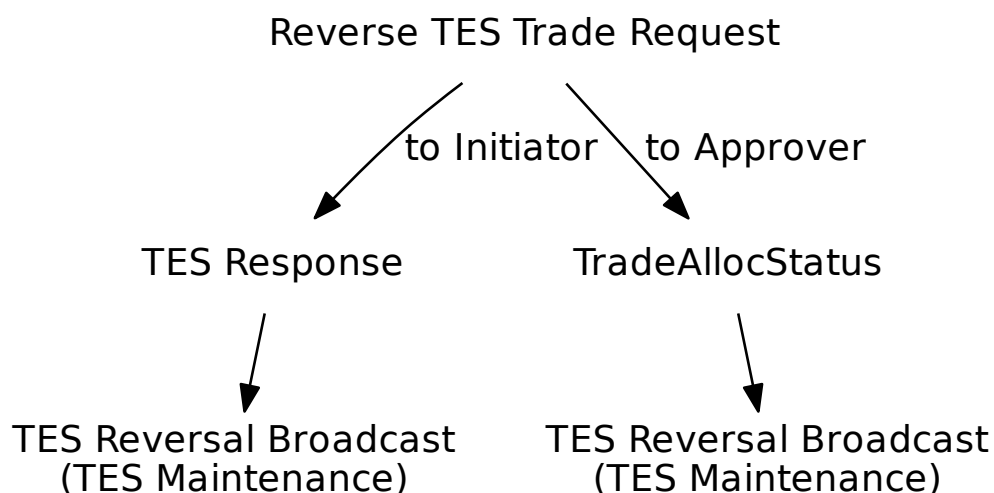
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1724	OrderOrigination	N	1	232	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer												
Value	Description																					
5	Order received from a direct access customer																					
700	ReversalIndicator	N	1	233	unsigned int	Indicator whether the reversal of the TES trade is electronically requested or not <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes										
Value	Description																					
0	No																					
1	Yes																					
1	Account	N	2	234	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52																
20438	RootPartyIDPosition-Account	N	32	236	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
1031	CustOrderHandling-Inst	N	1	268	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	269	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	281	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	FreeText3	N	12	293	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
22401	RootPartyExecuting-Firm	Y	5	305	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22412	RootPartyExecuting-Trader	Y	6	310	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22404	RootPartyClearing-Firm	Y	5	316	Fixed String	Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
22421	RootPartyClearing-Organization	Y	4	321	Fixed String	Clearing House Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20432	RootParty-IDBeneficiary	N	9	325	Fixed String	Final Beneficiary. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
20496	RootPartyIDTakeUp-TradingFirm	N	5	334	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
20413	RootPartyIDOrder-OriginationFirm	N	7	339	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20473	RootParty- IDExecutionVenue	N	4	346	Fixed String	Market Segment Identification Code Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1903	RegulatoryTradeID	N	52	350	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z
25182	BasketPartyContra- Firm	N	5	402	Fixed String	The identifier of the basket member counterparty institution. Valid characters: A-Z, 0-9, \x20
26162	BasketSideTrade- ReportID	N	20	407	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E
39050	Pad5	U	5	427	Fixed String	not used
<SRQSRelatedTradeIDGrp>						Cardinality: 0-12, Record counter: NoSRQSRelatedTradeIDs
25152	>SRQSRelatedTrade- ID	Y	4	432	unsigned int	Trade ID out of a SRQS Negotiation Event
39040	>Pad4	U	4	436	Fixed String	not used

13.12 Reverse TES Trade Request

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

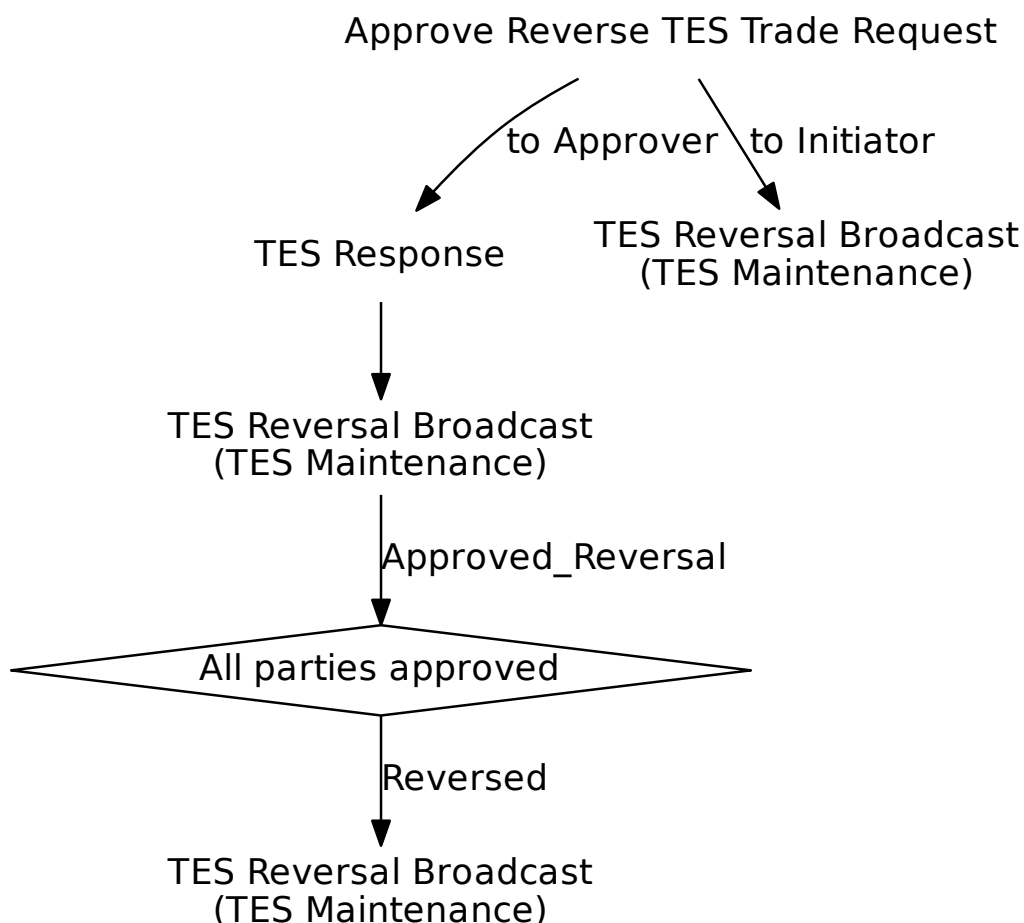


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10630 (Trade-CaptureReport, MsgType = AE)
25028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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
2546	RelatedMarket-SegmentID	N	4	36	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].																				
828	TrdType	Y	2	40	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1006</td> <td>Eurex/Xetra Enlight triggered trade</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market	1006	Eurex/Xetra Enlight triggered trade
Value	Description																									
1	Block Trade																									
12	Exchange for Swap																									
50	Compression																									
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1001	EFP-Fin Trade																									
1002	EFP-Index Futures Trade																									
1007	QTPIP BLOCK TRADE																									
1004	Trade at Market																									
1006	Eurex/Xetra Enlight triggered trade																									
571	TradeReportID	N	20	42	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E																				
25196	ReversalReasonText	N	132	62	Fixed String	Reversal Reason Text Valid characters: \x20, \x22-\x7B, \x7D, \x7E																				
39060	Pad6	U	6	194	Fixed String	not used																				

13.13 Approve Reverse TES Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.																				
50	SenderSubID	Y	4	20	unsigned int	User ID.																				
<i><Message Body></i>																										
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.																				
2489	PackagelD	Y	4	28	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																				
70	AllocID	Y	4	32	unsigned int	Unique identifier for a TES Trade side.																				
30017	TESExecID	Y	4	36	unsigned int	System transaction identifier for a T7 Entry Service transaction.																				
2546	RelatedMarket-SegmentID	N	4	40	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].																				
828	TrdType	Y	2	44	unsigned int	Type of TES trade. <table border="1" data-bbox="991 1010 1409 1473"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1006</td> <td>Eurex/Xetra Enlight triggered trade</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market	1006	Eurex/Xetra Enlight triggered trade
Value	Description																									
1	Block Trade																									
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1002	EFP-Index Futures Trade																									
1007	QTPIP BLOCK TRADE																									
1004	Trade at Market																									
1006	Eurex/Xetra Enlight triggered trade																									
571	TradeReportID	N	20	46	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E																				
39060	Pad6	U	6	66	Fixed String	not used																				

13.14 TES Reversal Broadcast

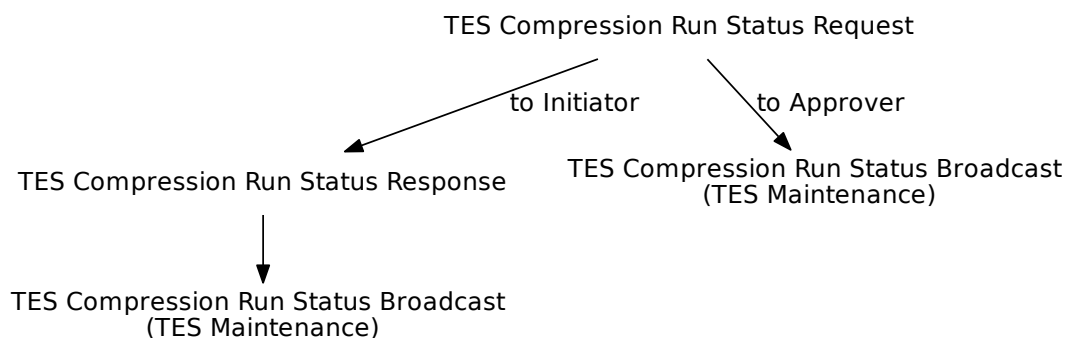
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10632 (Trade-CaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHheader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1312 1409 1440"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1518 1409 1599"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1800 1409 1881"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
25197	ReversalInitiationTime	N	8	40	UTCTimestamp	Reversal Initiation Time						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.																				
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.																				
2546	RelatedMarket-SegmentID	N	4	60	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].																				
828	TrdType	Y	2	64	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> <tr> <td>1006</td> <td>Eurex/Xetra Enlight triggered trade</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market	1006	Eurex/Xetra Enlight triggered trade
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1004	Trade at Market																									
1006	Eurex/Xetra Enlight triggered trade																									
25195	ReversalCancellation-Reason	N	1	66	unsigned int	Reversal Cancellation Reason <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>TES Activity State Change</td> </tr> <tr> <td>2</td> <td>Instrument Expiration</td> </tr> <tr> <td>3</td> <td>Instrument Deletion</td> </tr> <tr> <td>4</td> <td>Instrument Suspension</td> </tr> </tbody> </table>	Value	Description	1	TES Activity State Change	2	Instrument Expiration	3	Instrument Deletion	4	Instrument Suspension										
Value	Description																									
1	TES Activity State Change																									
2	Instrument Expiration																									
3	Instrument Deletion																									
4	Instrument Suspension																									
28709	NoSideAllocs	Y	1	67	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade																				
571	TradeReportID	N	20	68	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E																				
25196	ReversalReasonText	N	132	88	Fixed String	Reversal Reason Text Valid characters: \x20, \x22-\x7B, \x7D, \x7E																				
39040	Pad4	U	4	220	Fixed String	not used																				
<SideAllocGrpBC>						Cardinality: 1-30, Record counter: NoSideAllocs																				
80	>AllocQty	U	8	224	Qty	not used																				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
25198	>ReversalApproval-Time	N	8	232	UTCTimestamp	Reversal Approval Time																						
467	>IndividualAllocID	Y	4	240	unsigned int	Unique identifier for a TES trade side.																						
25180	>TESEnrichment-RuleID	U	4	244	unsigned int	not used																						
22001	>PartyExecutingFirm	U	5	248	Fixed String	not used																						
22012	>PartyExecuting-Trader	U	6	253	Fixed String	not used																						
54	>Side	U	1	259	unsigned int	not used																						
1840	>TradeAllocStatus	Y	1	260	unsigned int	Status of an allocation in a T7 Entry Service trade. <table border="1" data-bbox="991 824 1409 1290"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>6</td> <td>Pending Execution</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	6	Pending Execution	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																											
1	Pending																											
2	Approved																											
3	Auto Approved																											
4	Uploaded																											
5	Canceled																											
6	Pending Execution																											
7	Pending Reversal																											
8	Side Approved Reversal																											
9	Reversed																											
10	Cancelled Reversal																											
39030	>Pad3	U	3	261	Fixed String	not used																						

13.15 TES Compression Run Status Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<i><MessageHeaderIn></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10616 (Trade-CaptureReport, MsgType = AE)								
25028	NetworkMsgID	U	8	6	Fixed String	not used								
39020	Pad2	U	2	14	Fixed String	not used								
<i><RequestHeader></i>														
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.								
50	SenderSubID	Y	4	20	unsigned int	User ID.								
<i><Message Body></i>														
25191	CompressionID	N	8	24	unsigned int	Compression ID								
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.								
25192	CompressionAction	Y	1	36	unsigned int	Compression Action <table border="1" data-bbox="991 1697 1407 1868"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Start Compression</td> </tr> <tr> <td>2</td> <td>Commit Compression</td> </tr> <tr> <td>3</td> <td>Cancel Compression</td> </tr> </tbody> </table>	Value	Description	1	Start Compression	2	Commit Compression	3	Cancel Compression
Value	Description													
1	Start Compression													
2	Commit Compression													
3	Cancel Compression													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1390	TradePublishIndicator	N	1	37	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade
Value	Description											
0	Do Not Publish Trade											
1	Publish Trade											
39020	Pad2	U	2	38	Fixed String	not used						

13.16 TES Compression Run Status Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
<i><MessageHeaderOut></i>																
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.										
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10617 (Trade-CaptureReportAck, MsgType = AR)										
39020	Pad2	U	2	6	Fixed String	not used										
<i><ResponseHeader></i>																
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.										
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway										
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.										
39040	Pad4	U	4	28	Fixed String	not used										
<i><Message Body></i>																
25191	CompressionID	N	8	32	unsigned int	Compression ID										
1300	MarketSegmentID	N	4	40	signed int	Product identifier.										
25192	CompressionAction	N	1	44	unsigned int	Compression Action <table border="1" data-bbox="991 1245 1409 1417"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Start Compression</td> </tr> <tr> <td>2</td> <td>Commit Compression</td> </tr> <tr> <td>3</td> <td>Cancel Compression</td> </tr> </tbody> </table>	Value	Description	1	Start Compression	2	Commit Compression	3	Cancel Compression		
Value	Description															
1	Start Compression															
2	Commit Compression															
3	Cancel Compression															
25193	CompressionStatus	N	1	45	unsigned int	Compression Status <table border="1" data-bbox="991 1498 1409 1711"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Open</td> </tr> <tr> <td>2</td> <td>Executed</td> </tr> <tr> <td>3</td> <td>Cancelled by service provider</td> </tr> <tr> <td>4</td> <td>Cancelled by System</td> </tr> </tbody> </table>	Value	Description	1	Open	2	Executed	3	Cancelled by service provider	4	Cancelled by System
Value	Description															
1	Open															
2	Executed															
3	Cancelled by service provider															
4	Cancelled by System															
1390	TradePublishIndicator	N	1	46	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1" data-bbox="991 1832 1409 1957"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade				
Value	Description															
0	Do Not Publish Trade															
1	Publish Trade															
39000	Pad1	U	1	47	Fixed String	not used										

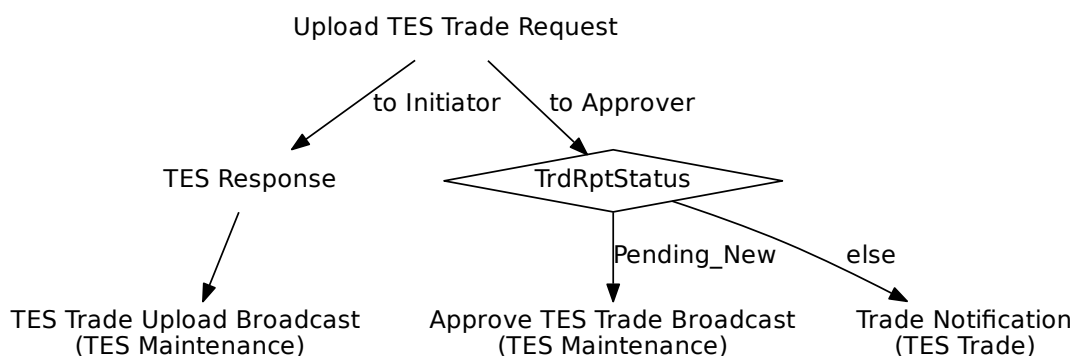
13.17 TES Compression Run Status Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10618 (Trade-CaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplIID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
25191	CompressionID	N	8	40	unsigned int	Compression ID						
1300	MarketSegmentID	N	4	48	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25192	CompressionAction	N	1	52	unsigned int	Compression Action <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Start Compression</td> </tr> <tr> <td>2</td> <td>Commit Compression</td> </tr> <tr> <td>3</td> <td>Cancel Compression</td> </tr> </tbody> </table>	Value	Description	1	Start Compression	2	Commit Compression	3	Cancel Compression		
Value	Description															
1	Start Compression															
2	Commit Compression															
3	Cancel Compression															
25193	CompressionStatus	N	1	53	unsigned int	Compression Status <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Open</td> </tr> <tr> <td>2</td> <td>Executed</td> </tr> <tr> <td>3</td> <td>Cancelled by service provider</td> </tr> <tr> <td>4</td> <td>Cancelled by System</td> </tr> </tbody> </table>	Value	Description	1	Open	2	Executed	3	Cancelled by service provider	4	Cancelled by System
Value	Description															
1	Open															
2	Executed															
3	Cancelled by service provider															
4	Cancelled by System															
1390	TradePublishIndicator	N	1	54	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade				
Value	Description															
0	Do Not Publish Trade															
1	Publish Trade															
39000	Pad1	U	1	55	Fixed String	not used										

13.18 Upload TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10612 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associated with a derivative instrument.
2589	RelatedClosePrice	N	8	56	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1860	RelatedTradeQuantity	N	8	64	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].																		
879	UnderlyingQty	N	8	72	Qty	Nominal value of an underlying																		
25191	CompressionID	N	8	80	unsigned int	Compression ID																		
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.																		
987	UnderlyingSettlement-Date	N	4	92	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].																		
542	UnderlyingMaturity-Date	N	4	96	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].																		
1856	RelatedTradeID	N	4	100	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].																		
2546	RelatedMarket-SegmentID	N	4	104	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].																		
828	TrdType	Y	2	108	unsigned int	Type of TES trade. <table border="1" data-bbox="991 1288 1412 1668"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market
Value	Description																							
1	Block Trade																							
12	Exchange for Swap																							
50	Compression																							
1000	Vola Trade																							
1001	EFP-Fin Trade																							
1002	EFP-Index Futures Trade																							
1007	QTPIP BLOCK TRADE																							
1004	Trade at Market																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1227	ProductComplex	N	1	110	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument
Value	Description																											
1	Simple instrument																											
2	Standard Option Strategy																											
3	Non-Standard Option Strategy																											
4	Volatility Strategy																											
5	Futures Spread																											
6	Inter-Product Spread																											
7	Standard Future Strategy																											
8	Pack and Bundle																											
9	Strip																											
10	Flexible Simple Instrument																											
856	TradeReportType	Y	1	111	unsigned int	<p>Identifies the type of trade notification.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table>	Value	Description	0	Submit																		
Value	Description																											
0	Submit																											
1390	TradePublishIndicator	Y	1	112	unsigned int	<p>Indicates if a trade should be reported via the market reporting service.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade																
Value	Description																											
0	Do Not Publish Trade																											
1	Publish Trade																											
28709	NoSideAllocs	Y	1	113	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade																						
555	NoLegs	Y	1	114	Counter	Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).																						
864	NoEvents	Y	1	115	Counter	Number of repeating EventType entries.																						
870	NoInstrAttrib	Y	1	116	Counter	Number of repeating InstrAttribType entries.																						
887	NoUnderlyingStips	Y	1	117	Counter	Number of underlying stipulation entries.																						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25034	SkipValidations	Y	1	118	unsigned int	Indicator to skip validations. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True				
Value	Description															
0	False															
1	True															
939	TrdRptStatus	N	1	119	unsigned int	Can only be used for EEX <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted</td> </tr> <tr> <td>4</td> <td>Pending new</td> </tr> </tbody> </table>	Value	Description	0	Accepted	4	Pending new				
Value	Description															
0	Accepted															
4	Pending new															
25160	TradePlatform	N	1	120	unsigned int	Indicates trade platform. Can only be used for EEX <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Off-Book</td> </tr> <tr> <td>1</td> <td>On-Book</td> </tr> </tbody> </table>	Value	Description	0	Off-Book	1	On-Book				
Value	Description															
0	Off-Book															
1	On-Book															
29008	HedgeType	N	1	121	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory] and (1002) EFI-Index Futures Trade [mandatory]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </tbody> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge		
Value	Description															
0	Duration Hedge															
1	Nominal Hedge															
2	Price Factor Hedge															
20010	PartyIDSettlement-Location	N	1	122	unsigned int	ID of settlement location. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Clearstream Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstream Banking Luxembourg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </tbody> </table>	Value	Description	1	Clearstream Banking Frankfurt	2	Clearstream Banking Luxembourg	3	CLS Group	4	Euroclear
Value	Description															
1	Clearstream Banking Frankfurt															
2	Clearstream Banking Luxembourg															
3	CLS Group															
4	Euroclear															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25175	ValueCheckTypeMin-LotSize	N	1	123	unsigned int	Indicator for checking the Minimum Lot Size by the exchange. Mandatory if TrdRptStatus=4(Pending_New) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											
571	TradeReportID	N	20	124	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
28583	TradeReportText	N	20	144	Fixed String	User defined TES ID. Valid characters: \x01-\x7E						
309	UnderlyingSecurityID	N	12	164	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20						
307	UnderlyingSecurity-Desc	N	30	176	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
318	UnderlyingCurrency	N	3	206	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20						
306	UnderlyingIssuer	N	30	209	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
39000	Pad1	U	1	239	Fixed String	not used						
<SideAllocExtGrp>						Cardinality: 1-30, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	240	Qty	Quantity of the particular trade side in the TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	>PartyIDClientID	N	8	248	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	>PartyIDInvestment-DecisionMaker	N	8	256	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	>ExecutingTrader	N	8	264	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
467	>IndividualAllocID	U	4	272	unsigned int	not used						
22001	>PartyExecutingFirm	Y	5	276	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	281	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39000	>Pad1	U	1	287	Fixed String	not used						
25180	>TESEnrichment-RuleID	N	4	288	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)						
54	>Side	Y	1	292	unsigned int	Side of the TES trade. <table border="1" data-bbox="991 1798 1412 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
1840	>TradeAllocStatus	U	1	293	unsigned int	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1815	>TradingCapacity	N	1	294	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													
77	>PositionEffect	N	1	295	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open		
Value	Description													
C	Close													
O	Open													
23002	>OrderAttribute-LiquidityProvision	N	1	296	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision		
Value	Description													
1	Liquidity provision													
0	No liquidity provision													
25124	>ExecutingTrader-Qualifier	N	1	297	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person		
Value	Description													
22	Algo													
24	Human/Natural person													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21222	>PartyIdInvestment-DecisionMaker-Qualifier	N	1	298	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
23003	>OrderAttributeRisk-Reduction	N	1	299	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
1724	>OrderOrigination	N	1	300	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
1	>Account	N	2	301	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
20038	>PartyIDPosition-Account	N	32	303	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A						
20096	>PartyIDTakeUp-TradingFirm	N	5	335	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	>FreeText1	N	12	340	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	352	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	>FreeText3	N	12	364	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
20013	>PartyIDOrder-OriginationFirm	N	7	376	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	383	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
20075	>PartyIDLocationID	N	2	392	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	>CustOrderHandling-Inst	N	1	394	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	>ComplianceText	N	20	395	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E																
39001	>Pad1_1	U	1	415	Fixed String	not used																
<i><TrdInstrmntLegGrp></i>						Cardinality: 0-20, Record counter: NoLegs																
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.																
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).																
687	>LegQty	U	8	16	Qty	not used																
<i><InstrumentEventGrp></i>						Cardinality: 0-2, Record counter: NoEvents																
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table>	Value	Description	8	Swap Start Date	9	Swap End Date								
Value	Description																			
8	Swap Start Date																			
9	Swap End Date																			
39030	>Pad3	U	3	5	Fixed String	not used														
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib														
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to_the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Variable rate</td> </tr> <tr> <td>100</td> <td>Coupon rate</td> </tr> <tr> <td>101</td> <td>Offset to the variable coupon rate</td> </tr> <tr> <td>102</td> <td>Swap Customer 1</td> </tr> <tr> <td>103</td> <td>Swap Customer 2</td> </tr> <tr> <td>104</td> <td>Cash Basket Reference</td> </tr> </tbody> </table>	Value	Description	5	Variable rate	100	Coupon rate	101	Offset to the variable coupon rate	102	Swap Customer 1	103	Swap Customer 2	104	Cash Basket Reference
Value	Description																			
5	Variable rate																			
100	Coupon rate																			
101	Offset to the variable coupon rate																			
102	Swap Customer 1																			
103	Swap Customer 2																			
104	Cash Basket Reference																			
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E														
39070	>Pad7	U	7	33	Fixed String	not used														
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E				
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table border="1" data-bbox="991 864 1409 949"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table>	Value	Description	PAYFREQ	Pay_Frequency
Value	Description									
PAYFREQ	Pay_Frequency									
39000	>Pad1	U	1	39	Fixed String	not used				

13.19 TES Trade Upload Broadcast

This message informs about uploaded TES Trades.

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
31	LastPx	Y	8	48	PriceType	Price of TES trade.
483	TransBkdTime	N	8	56	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associated with a derivative instrument.
2589	RelatedClosePrice	N	8	80	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1860	RelatedTradeQuantity	N	8	88	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
879	UnderlyingQty	N	8	96	Qty	Nominal value of an underlying
25191	CompressionID	N	8	104	unsigned int	Compression ID
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
2489	PackagelD	Y	4	116	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	120	unsigned int	System transaction identifier for a T7 Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	124	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	128	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	132	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	136	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
828	TrdType	Y	2	140	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap</td> </tr> <tr> <td>50</td> <td>Compression</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>EFP-Fin Trade</td> </tr> <tr> <td>1002</td> <td>EFP-Index Futures Trade</td> </tr> <tr> <td>1007</td> <td>QTPIP BLOCK TRADE</td> </tr> <tr> <td>1004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	1	Block Trade	12	Exchange for Swap	50	Compression	1000	Vola Trade	1001	EFP-Fin Trade	1002	EFP-Index Futures Trade	1007	QTPIP BLOCK TRADE	1004	Trade at Market				
Value	Description																											
1	Block Trade																											
12	Exchange for Swap																											
50	Compression																											
1000	Vola Trade																											
1001	EFP-Fin Trade																											
1002	EFP-Index Futures Trade																											
1007	QTPIP BLOCK TRADE																											
1004	Trade at Market																											
1227	ProductComplex	N	1	142	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument
Value	Description																											
1	Simple instrument																											
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10	Flexible Simple Instrument																											
856	TradeReportType	Y	1	143	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table>	Value	Description	2	Accept	0	Submit																
Value	Description																											
2	Accept																											
0	Submit																											
1390	TradePublishIndicator	Y	1	144	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade																
Value	Description																											
0	Do Not Publish Trade																											
1	Publish Trade																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25160	TradePlatform	Y	1	145	unsigned int	Indicates trade platform. Can only be used for EEX <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Off-Book</td> </tr> <tr> <td>1</td> <td>On-Book</td> </tr> </tbody> </table>	Value	Description	0	Off-Book	1	On-Book				
Value	Description															
0	Off-Book															
1	On-Book															
28709	NoSideAllocs	Y	1	146	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade										
555	NoLegs	Y	1	147	Counter	Number of repeating TrdInstrmntLeg-Grp entries (number of legs for user provided leg trade prices).										
864	NoEvents	Y	1	148	Counter	Number of repeating EventType entries.										
870	NoInstrAttrib	Y	1	149	Counter	Number of repeating InstrAttribType entries.										
887	NoUnderlyingStips	Y	1	150	Counter	Number of underlying stipulation entries.										
29008	HedgeType	N	1	151	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Duration Hedge</td> </tr> <tr> <td>1</td> <td>Nominal Hedge</td> </tr> <tr> <td>2</td> <td>Price Factor Hedge</td> </tr> </tbody> </table>	Value	Description	0	Duration Hedge	1	Nominal Hedge	2	Price Factor Hedge		
Value	Description															
0	Duration Hedge															
1	Nominal Hedge															
2	Price Factor Hedge															
20010	PartyIDSettlement-Location	N	1	152	unsigned int	ID of settlement location. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Clearstrem Banking Frankfurt</td> </tr> <tr> <td>2</td> <td>Clearstrem Banking Luxemburg</td> </tr> <tr> <td>3</td> <td>CLS Group</td> </tr> <tr> <td>4</td> <td>Euroclear</td> </tr> </tbody> </table>	Value	Description	1	Clearstrem Banking Frankfurt	2	Clearstrem Banking Luxemburg	3	CLS Group	4	Euroclear
Value	Description															
1	Clearstrem Banking Frankfurt															
2	Clearstrem Banking Luxemburg															
3	CLS Group															
4	Euroclear															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1011	MessageEventSource	Y	1	153	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver
Value	Description											
I	Broadcast to initiator											
A	Broadcast to approver											
571	TradeReportID	N	20	154	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
22401	RootPartyExecuting-Firm	N	5	174	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
22412	RootPartyExecuting-Trader	N	6	179	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E						
309	UnderlyingSecurityID	N	12	185	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z, 0-9, \x20						
307	UnderlyingSecurity-Desc	N	30	197	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
318	UnderlyingCurrency	N	3	227	CurrencyType	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z, 0-9, \x20						
306	UnderlyingIssuer	N	30	230	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E						
39040	Pad4	U	4	260	Fixed String	not used						
<SideAllocExtGrp>						Cardinality: 1-30, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	264	Qty	Quantity of the particular trade side in the TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	>PartyIDClientID	N	8	272	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	>PartyIDInvestment-DecisionMaker	N	8	280	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	>ExecutingTrader	N	8	288	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
467	>IndividualAllocID	Y	4	296	unsigned int	Unique identifier for a TES trade side.						
22001	>PartyExecutingFirm	Y	5	300	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	305	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39000	>Pad1	U	1	311	Fixed String	not used						
25180	>TESEnrichment-RuleID	N	4	312	unsigned int	Enrichment Rule ID for TES trades (to be used only in case of Auto Approval)						
54	>Side	Y	1	316	unsigned int	Side of the TES trade. <table border="1" data-bbox="991 1798 1412 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1840	>TradeAllocStatus	Y	1	317	unsigned int	<p>Status of an allocation in a T7 Entry Service trade.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> <tr> <td>6</td> <td>Pending Execution</td> </tr> <tr> <td>7</td> <td>Pending Reversal</td> </tr> <tr> <td>8</td> <td>Side Approved Reversal</td> </tr> <tr> <td>9</td> <td>Reversed</td> </tr> <tr> <td>10</td> <td>Cancelled Reversal</td> </tr> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled	6	Pending Execution	7	Pending Reversal	8	Side Approved Reversal	9	Reversed	10	Cancelled Reversal
Value	Description																											
1	Pending																											
2	Approved																											
3	Auto Approved																											
4	Uploaded																											
5	Canceled																											
6	Pending Execution																											
7	Pending Reversal																											
8	Side Approved Reversal																											
9	Reversed																											
10	Cancelled Reversal																											
1815	>TradingCapacity	Y	1	318	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker														
Value	Description																											
1	Customer (Agency)																											
5	Principal (Proprietary)																											
6	Market Maker																											
77	>PositionEffect	Y	1	319	char	<p>Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open																
Value	Description																											
C	Close																											
O	Open																											
23002	>OrderAttribute-LiquidityProvision	N	1	320	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision																
Value	Description																											
1	Liquidity provision																											
0	No liquidity provision																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	>ExecutingTrader- Qualifier	N	1	321	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
21222	>PartyIdInvestment- DecisionMaker- Qualifier	N	1	322	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
23003	>OrderAttributeRisk- Reduction	N	1	323	unsigned int	<p>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
1724	>OrderOrigination	N	1	324	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
1	>Account	N	2	325	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20038	>PartyIDPosition-Account	N	32	327	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A
20096	>PartyIDTakeUp-TradingFirm	N	5	359	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20
25007	>FreeText1	N	12	364	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25008	>FreeText2	N	12	376	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
25009	>FreeText3	N	12	388	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E
20013	>PartyIDOrder-OriginationFirm	N	7	400	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20
20032	>PartyIDBeneficiary	N	9	407	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20
20075	>PartyIDLocationID	N	2	416	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	>CustOrderHandling-Inst	N	1	418	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
2404	>ComplianceText	N	20	419	Fixed String	<p>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).</p> <p>Valid characters: \x20, \x22-\x7B, \x7D, \x7E</p>																
39001	>Pad1_1	U	1	439	Fixed String	not used																
<i><TrdInstrmntLegGrp></i>						Cardinality: 0-20, Record counter: NoLegs																
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.																
566	>LegPrice	Y	8	8	PriceType	User provided leg trade price (not for underlying leg).																
687	>LegQty	N	8	16	Qty	Quantity for leg of a multileg																
<i><InstrumentEventGrp></i>						Cardinality: 0-2, Record counter: No-Events																
866	>EventDate	Y	4	0	LocalMktDate	<p>Date of event.</p> <p>To be set for TrdType (12) Exchange for Swap [mandatory].</p>																

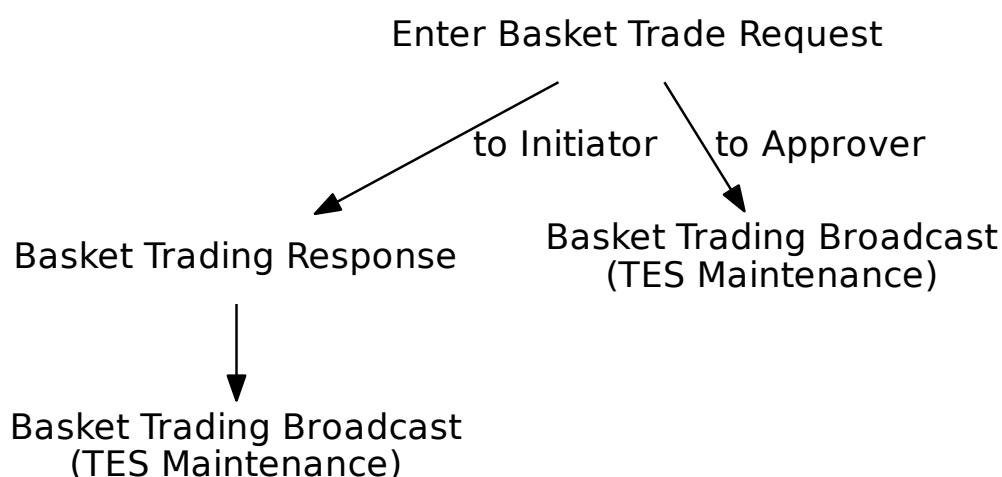
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
865	>EventType	Y	1	4	unsigned int	Identifier for an Instrument Event <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Swap Start Date</td> </tr> <tr> <td>9</td> <td>Swap End Date</td> </tr> </tbody> </table>	Value	Description	8	Swap Start Date	9	Swap End Date								
Value	Description																			
8	Swap Start Date																			
9	Swap End Date																			
39030	>Pad3	U	3	5	Fixed String	not used														
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib														
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap, Customer_1, Swap_Customer_2 Variable_Rate, Offset_to_the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Variable rate</td> </tr> <tr> <td>100</td> <td>Coupon rate</td> </tr> <tr> <td>101</td> <td>Offset to the variable coupon rate</td> </tr> <tr> <td>102</td> <td>Swap Customer 1</td> </tr> <tr> <td>103</td> <td>Swap Customer 2</td> </tr> <tr> <td>104</td> <td>Cash Basket Reference</td> </tr> </tbody> </table>	Value	Description	5	Variable rate	100	Coupon rate	101	Offset to the variable coupon rate	102	Swap Customer 1	103	Swap Customer 2	104	Cash Basket Reference
Value	Description																			
5	Variable rate																			
100	Coupon rate																			
101	Offset to the variable coupon rate																			
102	Swap Customer 1																			
103	Swap Customer 2																			
104	Cash Basket Reference																			
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E														
39070	>Pad7	U	7	33	Fixed String	not used														
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of coupon frequency , fill the field with coupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E				
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. <table border="1" data-bbox="991 864 1409 949"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>PAYFREQ</td> <td>Pay_Frequency</td> </tr> </tbody> </table>	Value	Description	PAYFREQ	Pay_Frequency
Value	Description									
PAYFREQ	Pay_Frequency									
39000	>Pad1	U	1	39	Fixed String	not used				

14 Basket Trading

14.1 Enter Basket Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
828	TrdType	Y	2	36	unsigned int	Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
856	TradeReportType	Y	1	38	unsigned int	Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table>	Value	Description	0	Submit		
Value	Description											
0	Submit											
25173	BasketTradeReport-Type	Y	1	39	unsigned int	Basket operation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table>	Value	Description	0	Submit		
Value	Description											
0	Submit											
25165	NoBasketRootParty-Grps	Y	1	40	Counter	Number of Basket Root Parties						
1889	NoInstrmtMatchSides	Y	1	41	Counter	Number of instrument match sides						
25169	NoBasketSideAlloc	Y	1	42	Counter	Number of trade match sides						
25168	BasketTradeReport-Text	N	20	43	Fixed String	User defined text message field Valid characters: \x01-\x7E						
571	TradeReportID	N	20	63	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39050	Pad5	U	5	83	Fixed String	not used						
<BasketRootPartyGrp>						Cardinality: 2-2, Record counter: NoBasketRootPartyGrps						
1122	>RootPartySub-IDType	Y	2	88	unsigned int	RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	4001	Buyer	4002	Seller
Value	Description											
4001	Buyer											
4002	Seller											
22417	>RootPartyContra-Firm	Y	5	90	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20						
22437	>RootPartyContra-Trader	Y	6	95	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20						
26162	>BasketSideTrade-ReportID	N	20	101	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
39070	>Pad7	U	7	121	Fixed String	not used						
<InstrmtMatchSideGrp>						Cardinality: 1-99, Record counter: NoInstrmtMatchSides						
48	>SecurityID	Y	8	0	signed int	Instrument identifier.						
31	>LastPx	Y	8	8	PriceType	Price of this fill.						
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.						
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].						
2489	>PackageID	U	4	32	unsigned int	not used						
1898	>SideMarket-SegmentID	Y	4	36	signed int	Product ID						
28758	>NegotiationID	N	4	40	unsigned int	ID of a SRQS negotiation						
25152	>SRQSRelatedTrade-ID	N	4	44	unsigned int	Trade ID out of a SRQS Negotiation Event						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade
Value	Description											
0	Do Not Publish Trade											
1	Publish Trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </tbody> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID. Valid characters: \x01-\x7E						
39060	>Pad6	U	6	74	Fixed String	not used						
<BasketSideAllocGrp>						Cardinality: 1-198, Record counter: NoBasketSideAlloc						
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	U	4	8	unsigned int	not used						
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp						
1840	>TradeAllocStatus	U	1	16	unsigned int	not used						
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting- Trader	Y	6	22	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	28	Fixed String	not used						

14.2 Basket Trading Response

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

14.3 Basket Trading Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10625 (Trade-MatchReport, MsgType = DC)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1319 1410 1447"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplIID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1525 1410 1608"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> </tbody> </table>	Value	Description	7	TES Maintenance		
Value	Description											
7	TES Maintenance											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1805 1410 1888"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
25161	BasketTrdMatchID	Y	8	40	unsigned int	System defined Basket ID						
60	TransactTime	Y	8	48	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25167	BasketExecID	Y	4	56	unsigned int	System generated transaction ID for a Basket transaction								
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.								
200	MaturityMonthYear	Y	4	64	LocalMonthYearCode	Month year code for expiry YYYYMM								
28899	BasketProfileID	N	4	68	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)								
828	TrdType	Y	2	72	unsigned int	Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets		
Value	Description													
1010	Basket of Equity Total Return Futures													
1011	Equity Bespoke Baskets													
856	TradeReportType	Y	1	74	unsigned int	Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table>	Value	Description	0	Submit	5	No/Was (Replaced)		
Value	Description													
0	Submit													
5	No/Was (Replaced)													
25173	BasketTradeReportType	Y	1	75	unsigned int	Basket operation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> </tbody> </table>	Value	Description	0	Submit	4	Addendum	5	No/Was (Substitute)
Value	Description													
0	Submit													
4	Addendum													
5	No/Was (Substitute)													
1011	MessageEventSource	Y	1	76	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver		
Value	Description													
I	Broadcast to initiator													
A	Broadcast to approver													
25171	NoBasketRootPartyGrpsBC	Y	1	77	Counter	Number of Basket Root Parties								
1889	NoInstrmtMatchSides	Y	1	78	Counter	Number of instrument match sides								
25169	NoBasketSideAlloc	Y	1	79	Counter	Number of trade match sides								
25168	BasketTradeReportText	N	20	80	Fixed String	User defined text message field Valid characters: \x01-\x7E								
571	TradeReportID	N	20	100	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E								
<BasketRootPartyGrp>						Cardinality: 3-3, Record counter: NoBasketRootPartyGrpsBC								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1122	>RootPartySub-IDType	Y	2	120	unsigned int	RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> <tr> <td>4003</td> <td>Broker</td> </tr> </tbody> </table>	Value	Description	4001	Buyer	4002	Seller	4003	Broker
Value	Description													
4001	Buyer													
4002	Seller													
4003	Broker													
22417	>RootPartyContra-Firm	Y	5	122	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20								
22437	>RootPartyContra-Trader	Y	6	127	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20								
26162	>BasketSideTrade-ReportID	N	20	133	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E								
39070	>Pad7	U	7	153	Fixed String	not used								
<InstrmtMatchSideGrp>						Cardinality: 1-99, Record counter: NoInstrmtMatchSides								
48	>SecurityID	Y	8	0	signed int	Instrument identifier.								
31	>LastPx	Y	8	8	PriceType	Price of this fill.								
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.								
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].								
2489	>PackageID	Y	4	32	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.								
1898	>SideMarket-SegmentID	Y	4	36	signed int	Product ID								
28758	>NegotiationID	N	4	40	unsigned int	ID of a SRQS negotiation								
25152	>SRQSRelatedTrade-ID	N	4	44	unsigned int	Trade ID out of a SRQS Negotiation Event								
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	2001	Block Trade	2004	Trade at Market		
Value	Description													
2001	Block Trade													
2004	Trade at Market													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade
Value	Description											
0	Do Not Publish Trade											
1	Publish Trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp						
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </tbody> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID. Valid characters: \x01-\x7E						
39060	>Pad6	U	6	74	Fixed String	not used						
<BasketSideAllocGrp>						Cardinality: 1-198, Record counter: NoBasketSideAlloc						
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	Y	4	8	unsigned int	Unique identifier for a TES trade side.						
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp						

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

14.4 Approve Basket Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25167	BasketExecID	Y	4	56	unsigned int	System generated transaction ID for a Basket transaction								
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.								
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)								
828	TrdType	Y	2	68	unsigned int	Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets		
Value	Description													
1010	Basket of Equity Total Return Futures													
1011	Equity Bespoke Baskets													
856	TradeReportType	Y	1	70	unsigned int	Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept				
Value	Description													
2	Accept													
25173	BasketTradeReport-Type	Y	1	71	unsigned int	Basket operation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> </tbody> </table>	Value	Description	0	Submit	4	Addendum	5	No/Was (Substitute)
Value	Description													
0	Submit													
4	Addendum													
5	No/Was (Substitute)													
1011	MessageEventSource	Y	1	72	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	A	Broadcast to approver				
Value	Description													
A	Broadcast to approver													
25169	NoBasketSideAlloc	Y	1	73	Counter	Number of trade match sides								
25165	NoBasketRootParty-Grps	Y	1	74	Counter	Number of Basket Root Parties								
20007	PartyIDEnteringFirm	Y	1	75	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision		
Value	Description													
1	Participant													
2	Market Supervision													
22036	PartyEnteringTrader	Y	6	76	Fixed String	The entering user Valid characters: A-Z, 0-9, \x20								
25168	BasketTradeReport-Text	N	20	82	Fixed String	User defined text message field Valid characters: \x01-\x7E								
571	TradeReportID	N	20	102	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
39060	Pad6	U	6	122	Fixed String	not used								
<BasketRootPartyGrp>						Cardinality: 2-2, Record counter: NoBasketRootPartyGrps								
1122	>RootPartySub-IDType	Y	2	128	unsigned int	RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> <tr> <td>4003</td> <td>Broker</td> </tr> </tbody> </table>	Value	Description	4001	Buyer	4002	Seller	4003	Broker
Value	Description													
4001	Buyer													
4002	Seller													
4003	Broker													
22417	>RootPartyContra-Firm	Y	5	130	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20								
22437	>RootPartyContra-Trader	Y	6	135	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20								
26162	>BasketSideTrade-ReportID	N	20	141	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E								
39070	>Pad7	U	7	161	Fixed String	not used								
<BasketSideAllocExtBCGrp>						Cardinality: 1-198, Record counter: NoBasketSideAlloc								
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.								
48	>SecurityID	Y	8	8	signed int	Instrument identifier.								
31	>LastPx	Y	8	16	PriceType	Price of this fill.								
483	>TransBkdTime	N	8	24	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.								
2589	>RelatedClosePrice	N	8	32	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].								
2489	>PackageID	Y	4	40	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.								
1898	>SideMarket-SegmentID	Y	4	44	signed int	Product ID								
70	>AllocID	Y	4	48	unsigned int	Unique identifier for a TES Trade side.								
28758	>NegotiationID	N	4	52	unsigned int	ID of a SRQS negotiation								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
25152	>SRQSRelatedTrade-ID	N	4	56	unsigned int	Trade ID out of a SRQS Negotiation Event								
1008	>SideTrdSubTyp	Y	2	60	unsigned int	Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	2001	Block Trade	2004	Trade at Market		
Value	Description													
2001	Block Trade													
2004	Trade at Market													
803	>PartySubIDType	Y	2	62	unsigned int	Party sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	14001	Buyer	14002	Seller		
Value	Description													
14001	Buyer													
14002	Seller													
54	>Side	Y	1	64	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell		
Value	Description													
1	Buy													
2	Sell													
77	>PositionEffect	Y	1	65	char	Field is used for T7 position management purposes and indicates whether the order is submitted to open or close a position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open		
Value	Description													
C	Close													
O	Open													
25163	>EffectOnBasket	N	1	66	unsigned int	Transaction effect on a basket <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </tbody> </table>	Value	Description	1	Add volume	2	Remove volume		
Value	Description													
1	Add volume													
2	Remove volume													
1815	>TradingCapacity	Y	1	67	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description													
1	Customer (Agency)													
5	Principal (Proprietary)													
6	Market Maker													

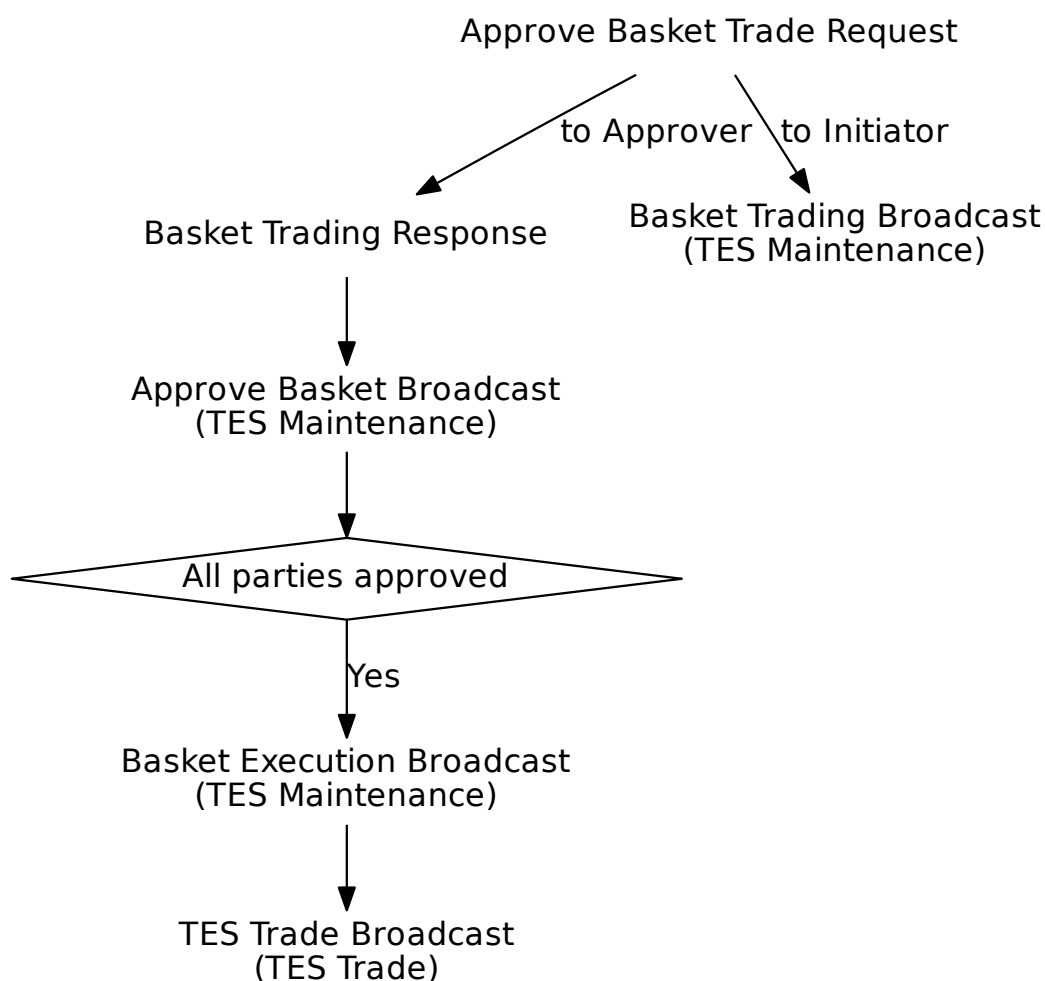
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1840	>TradeAllocStatus	Y	1	68	unsigned int	Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Approved</td> </tr> </tbody> </table>	Value	Description	2	Approved		
Value	Description											
2	Approved											
1227	>ProductComplex	Y	1	69	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	70	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade
Value	Description											
0	Do Not Publish Trade											
1	Publish Trade											
22001	>PartyExecutingFirm	Y	5	71	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting-Trader	Y	6	76	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
1	>Account	N	2	82	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52						
25007	>FreeText1	N	12	84	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	96	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
25009	>FreeText3	N	12	108	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E																
20096	>PartyIDTakeUp- TradingFirm	N	5	120	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20																
20013	>PartyIDOrder- OriginationFirm	N	7	125	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20																
20032	>PartyIDBeneficiary	N	9	132	Fixed String	Final Beneficiary Valid characters: A-Z, 0-9, \x20																
20038	>PartyIDPosition- Account	N	32	141	Fixed String	'Flexible Account' information. Valid characters: \x20, \x30-\x39, \x41-\x5A																
20075	>PartyIDLocationID	N	2	173	Fixed String	Country code. Will be set to "XX" for non-capital letters. Valid characters: \x01-\x7E																
1031	>CustOrderHandling- Inst	N	1	175	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	>ComplianceText	N	20	176	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39040	>Pad4	U	4	196	Fixed String	not used

14.5 Approve Basket Trade Request

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



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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<i><Message Body></i>												
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID						
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction						
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.						
1122	RootPartySubIDType	Y	2	40	unsigned int	RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	4001	Buyer	4002	Seller
Value	Description											
4001	Buyer											
4002	Seller											
828	TrdType	Y	2	42	unsigned int	Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
856	TradeReportType	Y	1	44	unsigned int	Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept		
Value	Description											
2	Accept											
25169	NoBasketSideAlloc	Y	1	45	Counter	Number of trade match sides						
25168	BasketTradeReport-Text	N	20	46	Fixed String	User defined text message field Valid characters: \x01-\x7E						
571	TradeReportID	N	20	66	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
26162	BasketSideTrade-ReportID	N	20	86	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E						
39060	Pad6	U	6	106	Fixed String	not used						
<i><BasketSideAllocExtGrp></i>						Cardinality: 1-198, Record counter: NoBasketSideAlloc						
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side in the TES trade.						

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23003	>OrderAttributeRisk-Reduction	N	1	162	unsigned int	<p>Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
1724	>OrderOrigination	N	1	163	unsigned int	<p>Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
22001	>PartyExecutingFirm	Y	5	164	Fixed String	<p>Owning business unit name. Valid characters: A-Z, 0-9, \x20</p>						
22012	>PartyExecuting-Trader	Y	6	169	Fixed String	<p>Owning user name. Valid characters: A-Z, 0-9, \x20</p>						
1	>Account	N	2	175	Fixed String	<p>Accounts to book trades and keep positions on. Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
25007	>FreeText1	N	12	177	Fixed String	<p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						
25008	>FreeText2	N	12	189	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>						

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

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

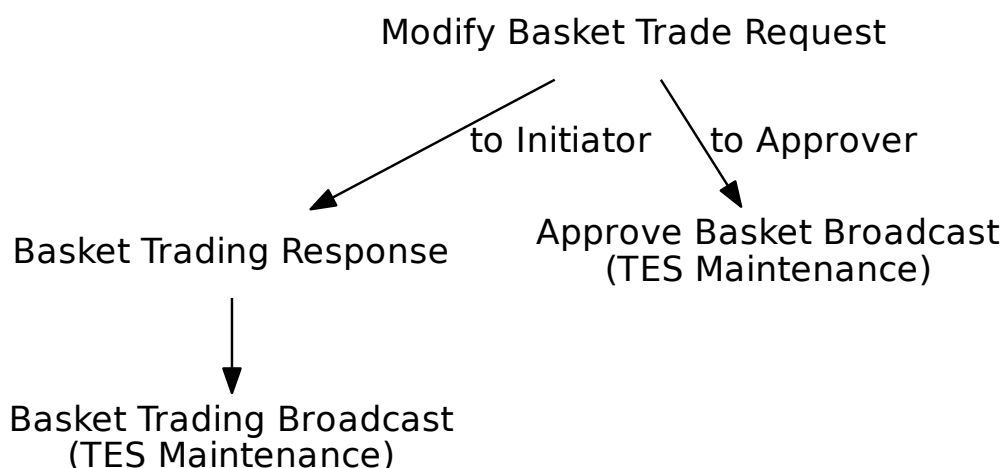
14.6 Basket Execution Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25167	BasketExecID	Y	4	56	unsigned int	System generated transaction ID for a Basket transaction						
1300	MarketSegmentID	Y	4	60	signed int	Product identifier.						
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)						
828	TrdType	Y	2	68	unsigned int	Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
856	TradeReportType	Y	1	70	unsigned int	Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept		
Value	Description											
2	Accept											
1889	NoInstrmtMatchSides	Y	1	71	Counter	Number of instrument match sides						
1011	MessageEventSource	Y	1	72	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	A	Broadcast to approver		
Value	Description											
A	Broadcast to approver											
26162	BasketSideTrade-ReportID	N	20	73	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E						
39030	Pad3	U	3	93	Fixed String	not used						
<BasketExecGrp>						Cardinality: 1-99, Record counter: NoInstrmtMatchSides						
2489	>PackageID	Y	4	96	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
1898	>SideMarket-SegmentID	Y	4	100	signed int	Product ID						
70	>AllocID	Y	4	104	unsigned int	Unique identifier for a TES Trade side.						
1008	>SideTrdSubTyp	Y	2	108	unsigned int	Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
39020	>Pad2	U	2	110	Fixed String	not used						

14.7 Modify Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10621 (Trade-MatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.
200	MaturityMonthYear	Y	4	40	LocalMonthYearCode	Month year code for expiry YYYYMM
28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)

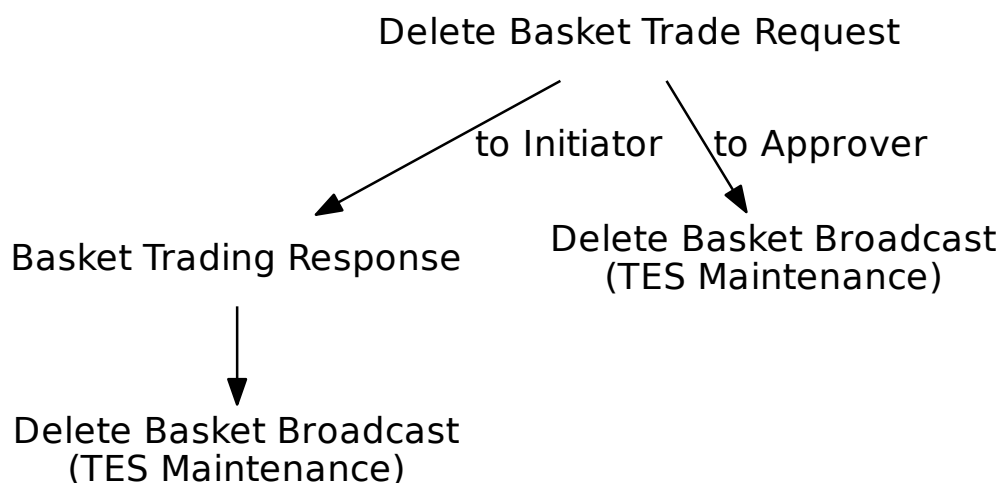
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
828	TrdType	Y	2	48	unsigned int	Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
856	TradeReportType	Y	1	50	unsigned int	Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table>	Value	Description	5	No/Was (Replaced)		
Value	Description											
5	No/Was (Replaced)											
25165	NoBasketRootPartyGrps	Y	1	51	Counter	Number of Basket Root Parties						
1889	NoInstrmtMatchSides	Y	1	52	Counter	Number of instrument match sides						
25169	NoBasketSideAlloc	Y	1	53	Counter	Number of trade match sides						
25168	BasketTradeReportText	N	20	54	Fixed String	User defined text message field Valid characters: \x01-\x7E						
571	TradeReportID	N	20	74	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39020	Pad2	U	2	94	Fixed String	not used						
<i><BasketRootPartyGrp></i>						Cardinality: 2-2, Record counter: NoBasketRootPartyGrps						
1122	>RootPartySubIDType	Y	2	96	unsigned int	RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	4001	Buyer	4002	Seller
Value	Description											
4001	Buyer											
4002	Seller											
22417	>RootPartyContraFirm	Y	5	98	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20						
22437	>RootPartyContraTrader	Y	6	103	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20						
26162	>BasketSideTradeReportID	N	20	109	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E						
39070	>Pad7	U	7	129	Fixed String	not used						
<i><InstrmtMatchSideGrp></i>						Cardinality: 1-99, Record counter: NoInstrmtMatchSides						
48	>SecurityID	Y	8	0	signed int	Instrument identifier.						
31	>LastPx	Y	8	8	PriceType	Price of this fill.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.						
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].						
2489	>PackageID	N	4	32	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
1898	>SideMarket-SegmentID	Y	4	36	signed int	Product ID						
28758	>NegotiationID	N	4	40	unsigned int	ID of a SRQS negotiation						
25152	>SRQSRelatedTrade-ID	N	4	44	unsigned int	Trade ID out of a SRQS Negotiation Event						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade
Value	Description											
0	Do Not Publish Trade											
1	Publish Trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp						
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </tbody> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID. Valid characters: \x01-\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
39060	>Pad6	U	6	74	Fixed String	not used						
<BasketSideAllocGrp>						Cardinality: 1-198, Record counter: NoBasketSideAlloc						
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	N	4	8	unsigned int	Unique identifier for a TES trade side.						
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type <table border="1" data-bbox="991 667 1409 797"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	Side of the order. <table border="1" data-bbox="991 875 1409 1005"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp						
1840	>TradeAllocStatus	U	1	16	unsigned int	not used						
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting- Trader	Y	6	22	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	28	Fixed String	not used						

14.8 Delete Basket Trade Request

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



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

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

14.9 Delete Basket Broadcast

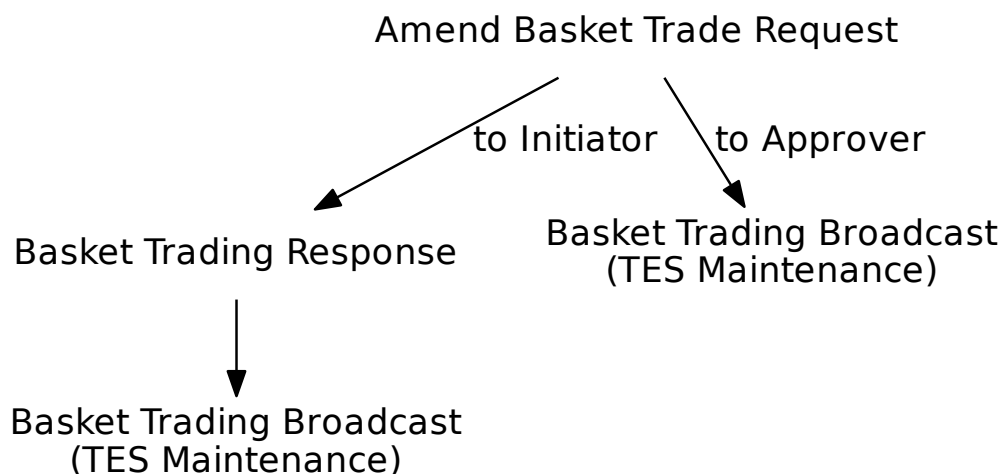
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10626 (Trade-MatchReport,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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																										
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.																										
25167	BasketExecID	Y	4	60	unsigned int	System generated transaction ID for a Basket transaction																										
28899	BasketProfileID	N	4	64	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)																										
828	TrdType	Y	2	68	unsigned int	Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets																				
Value	Description																															
1010	Basket of Equity Total Return Futures																															
1011	Equity Bespoke Baskets																															
285	DeleteReason	Y	1	70	unsigned int	Reason for deletion. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Deletion via the TES Delete Request</td> </tr> <tr> <td>101</td> <td>Automatic deletion due to TES Activity State Change</td> </tr> <tr> <td>102</td> <td>Automatic deletion due to instrument expiration</td> </tr> <tr> <td>103</td> <td>Deletion caused by Clearing/Risk stop</td> </tr> <tr> <td>104</td> <td>Deletion caused by Trading stop</td> </tr> <tr> <td>105</td> <td>Deletion of Instrument</td> </tr> <tr> <td>106</td> <td>Suspension of Instrument</td> </tr> <tr> <td>107</td> <td>Deletion caused by a pre-trade risk event</td> </tr> <tr> <td>108</td> <td>Basket amendment cancelled</td> </tr> <tr> <td>109</td> <td>Amendment cancelled by user action</td> </tr> <tr> <td>110</td> <td>Compression cancelled by service provider</td> </tr> <tr> <td>111</td> <td>Compression cancelled by system</td> </tr> </tbody> </table>	Value	Description	100	Deletion via the TES Delete Request	101	Automatic deletion due to TES Activity State Change	102	Automatic deletion due to instrument expiration	103	Deletion caused by Clearing/Risk stop	104	Deletion caused by Trading stop	105	Deletion of Instrument	106	Suspension of Instrument	107	Deletion caused by a pre-trade risk event	108	Basket amendment cancelled	109	Amendment cancelled by user action	110	Compression cancelled by service provider	111	Compression cancelled by system
Value	Description																															
100	Deletion via the TES Delete Request																															
101	Automatic deletion due to TES Activity State Change																															
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104	Deletion caused by Trading stop																															
105	Deletion of Instrument																															
106	Suspension of Instrument																															
107	Deletion caused by a pre-trade risk event																															
108	Basket amendment cancelled																															
109	Amendment cancelled by user action																															
110	Compression cancelled by service provider																															
111	Compression cancelled by system																															
1011	MessageEventSource	Y	1	71	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver																				
Value	Description																															
I	Broadcast to initiator																															
A	Broadcast to approver																															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
571	TradeReportID	N	20	72	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
39040	Pad4	U	4	92	Fixed String	not used

14.10 Amend Basket Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10629 (Trade-MatchReport, MsgType = DC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
25161	BasketTrdMatchID	Y	8	24	unsigned int	System defined Basket ID
25167	BasketExecID	Y	4	32	unsigned int	System generated transaction ID for a Basket transaction
1300	MarketSegmentID	Y	4	36	signed int	Product identifier.
200	MaturityMonthYear	Y	4	40	LocalMonthYearCode	Month year code for expiry YYYYMM
28899	BasketProfileID	N	4	44	unsigned int	ID of the Basket profile, applicable only for Basket of Equity Total Return Futures(TrdType(828)=1010)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
828	TrdType	Y	2	48	unsigned int	Type of Basket trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1010</td> <td>Basket of Equity Total Return Futures</td> </tr> <tr> <td>1011</td> <td>Equity Bespoke Baskets</td> </tr> </tbody> </table>	Value	Description	1010	Basket of Equity Total Return Futures	1011	Equity Bespoke Baskets
Value	Description											
1010	Basket of Equity Total Return Futures											
1011	Equity Bespoke Baskets											
856	TradeReportType	Y	1	50	unsigned int	Type of Trade Report <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> </tbody> </table>	Value	Description	0	Submit		
Value	Description											
0	Submit											
25173	BasketTradeReport-Type	Y	1	51	unsigned int	Basket operation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Addendum</td> </tr> <tr> <td>5</td> <td>No/Was (Substitute)</td> </tr> </tbody> </table>	Value	Description	4	Addendum	5	No/Was (Substitute)
Value	Description											
4	Addendum											
5	No/Was (Substitute)											
25165	NoBasketRootParty-Grps	Y	1	52	Counter	Number of Basket Root Parties						
1889	NoInstrmtMatchSides	Y	1	53	Counter	Number of instrument match sides						
25169	NoBasketSideAlloc	Y	1	54	Counter	Number of trade match sides						
25168	BasketTradeReport-Text	N	20	55	Fixed String	User defined text message field Valid characters: \x01-\x7E						
571	TradeReportID	N	20	75	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39000	Pad1	U	1	95	Fixed String	not used						
<BasketRootPartyGrp>						Cardinality: 2-2, Record counter: NoBasketRootPartyGrps						
1122	>RootPartySub-IDType	Y	2	96	unsigned int	RootParty sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4001</td> <td>Buyer</td> </tr> <tr> <td>4002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	4001	Buyer	4002	Seller
Value	Description											
4001	Buyer											
4002	Seller											
22417	>RootPartyContra-Firm	Y	5	98	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z, 0-9, \x20						
22437	>RootPartyContra-Trader	Y	6	103	Fixed String	The identifier of the trader counterparty. Valid characters: A-Z, 0-9, \x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
26162	>BasketSideTrade-ReportID	N	20	109	Fixed String	User defined Basket trade ID Valid characters: \x01-\x7E						
39070	>Pad7	U	7	129	Fixed String	not used						
<InstrmtMatchSideGrp>						Cardinality: 1-99, Record counter: NoInstrmtMatchSides						
48	>SecurityID	Y	8	0	signed int	Instrument identifier.						
31	>LastPx	Y	8	8	PriceType	Price of this fill.						
483	>TransBkdTime	N	8	16	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.						
2589	>RelatedClosePrice	N	8	24	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].						
2489	>PackageID	U	4	32	unsigned int	not used						
1898	>SideMarket-SegmentID	Y	4	36	signed int	Product ID						
28758	>NegotiationID	N	4	40	unsigned int	ID of a SRQS negotiation						
25152	>SRQSRelatedTrade-ID	N	4	44	unsigned int	Trade ID out of a SRQS Negotiation Event						
1008	>SideTrdSubTyp	Y	2	48	unsigned int	Sub-type of a trade type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2001</td> <td>Block Trade</td> </tr> <tr> <td>2004</td> <td>Trade at Market</td> </tr> </tbody> </table>	Value	Description	2001	Block Trade	2004	Trade at Market
Value	Description											
2001	Block Trade											
2004	Trade at Market											
1227	>ProductComplex	Y	1	50	unsigned int	This field qualifies an instrument type on T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument		
Value	Description											
1	Simple instrument											
1390	>TradePublish-Indicator	Y	1	51	unsigned int	Indicates if a trade should be reported via the market reporting service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do Not Publish Trade</td> </tr> <tr> <td>1</td> <td>Publish Trade</td> </tr> </tbody> </table>	Value	Description	0	Do Not Publish Trade	1	Publish Trade
Value	Description											
0	Do Not Publish Trade											
1	Publish Trade											
25166	>InstrmtMatchSideID	Y	1	52	unsigned int	ID to map element of InstrmtMatch-SideGrp and BasketSideAllocGrp						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25163	>EffectOnBasket	N	1	53	unsigned int	Transaction effect on a basket <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add volume</td> </tr> <tr> <td>2</td> <td>Remove volume</td> </tr> </tbody> </table>	Value	Description	1	Add volume	2	Remove volume
Value	Description											
1	Add volume											
2	Remove volume											
28583	>TradeReportText	N	20	54	Fixed String	User defined TES ID. Valid characters: \x01-\x7E						
39060	>Pad6	U	6	74	Fixed String	not used						
<BasketSideAllocGrp>						Cardinality: 1-198, Record counter: NoBasketSideAlloc						
80	>AllocQty	Y	8	0	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	U	4	8	unsigned int	not used						
803	>PartySubIDType	Y	2	12	unsigned int	Party sub-type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>14001</td> <td>Buyer</td> </tr> <tr> <td>14002</td> <td>Seller</td> </tr> </tbody> </table>	Value	Description	14001	Buyer	14002	Seller
Value	Description											
14001	Buyer											
14002	Seller											
54	>Side	Y	1	14	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25166	>InstrmtMatchSideID	Y	1	15	unsigned int	ID to map element of InstrmtMatchSideGrp and BasketSideAllocGrp						
1840	>TradeAllocStatus	U	1	16	unsigned int	not used						
22001	>PartyExecutingFirm	Y	5	17	Fixed String	Owning business unit name. Valid characters: A-Z, 0-9, \x20						
22012	>PartyExecuting- Trader	Y	6	22	Fixed String	Owning user name. Valid characters: A-Z, 0-9, \x20						
39040	>Pad4	U	4	28	Fixed String	not used						

15 Other

15.1 Trade Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10500 (Trade-CaptureReport, MsgType = AE)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHheader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplIID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	1	Trade		
Value	Description											
1	Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
1650	RelatedSecurityID	N	8	48	signed int	Instrument identifier of the original T7 strategy.
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
31	LastPx	Y	8	64	PriceType	Price of this fill.
32	LastQty	Y	8	72	Qty	Quantity executed in this fill.
28585	SideLastPx	N	8	80	PriceType	Fill price for the original T7 strategy.
1009	SideLastQty	N	8	88	Qty	Fill quantity for the original T7 strategy.
1596	ClearingTradePrice	N	8	96	PriceType	Price in clearing notation which can be preliminary or final depending on TradeReportType (856).
28736	ClearingTradeQty	N	8	104	Qty	Quantity in clearing notation.
60	TransactTime	Y	8	112	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	120	unsigned int	Exchange Order ID generated by the T7 system.
11	ClOrdID	N	8	128	unsigned int	Client Order ID: Unique participant defined order request identifier. For quotes the QuoteMsgID (1166) is provided in the trade notification.
151	LeavesQty	N	8	136	Qty	Remaining quantity of the order at the time of the execution. If the order has been executed partially this field contains the non-executed quantity. A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	N	8	144	Qty	Cumulated executed quantity of an order.
20403	RootPartyIDClientID	N	8	152	unsigned int	Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue.
25123	ExecutingTrader	N	8	160	unsigned int	Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20522	RootParty- IDInvestmentDecision- Maker	N	8	168	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
1003	TradeID	Y	4	176	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.						
1126	OrigTradeID	N	4	180	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.						
20459	RootParty- IDExecutingUnit	Y	4	184	unsigned int	Business Unit ID.						
20455	RootPartyIDSessionID	N	4	188	unsigned int	Session ID.						
20412	RootParty- IDExecutingTrader	N	4	192	unsigned int	Owning User ID.						
25026	RootPartyIDClearing- Unit	Y	4	196	unsigned int	Clearing Business Unit ID.						
1300	MarketSegmentID	Y	4	200	signed int	Product identifier.						
1649	RelatedSymbol	N	4	204	signed int	Product identifier of the original T7 strategy.						
1506	SideTradeID	Y	4	208	unsigned int	Private trade identifier of an order or quote match step.						
28582	MatchDate	Y	4	212	LocalMktDate	Business day of the match event.						
880	TrdMatchID	Y	4	216	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.						
1851	StrategyLinkID	N	4	220	unsigned int	Identifier that links all trades resulting from a match step of a strategy order.						
748	TotNumTradeReports	N	4	224	signed int	Number of leg executions of the original strategy order.						
442	MultiLegReporting- Type	N	1	228	unsigned int	Indicates if the trade resulted from a single order or a multi leg instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Single instrument</td> </tr> <tr> <td>2</td> <td>Complex instrument</td> </tr> </tbody> </table>	Value	Description	1	Single instrument	2	Complex instrument
Value	Description											
1	Single instrument											
2	Complex instrument											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
856	TradeReportType	Y	1	229	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>1</td> <td>Alleged</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table>	Value	Description	0	Submit	1	Alleged	5	No/Was (Replaced)	7	(Locked-In) Trade Break				
Value	Description																			
0	Submit																			
1	Alleged																			
5	No/Was (Replaced)																			
7	(Locked-In) Trade Break																			
830	TransferReason	Y	1	230	unsigned int	Identifies the role for which the trade notification is received. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </tbody> </table>	Value	Description	1	Owner	2	Clearer								
Value	Description																			
1	Owner																			
2	Clearer																			
20432	RootParty-IDBeneficiary	N	9	231	Fixed String	Final Beneficiary. Valid characters: \x20, \x22-\x7B, \x7D, \x7E														
20496	RootPartyIDTakeUp-TradingFirm	N	5	240	Fixed String	Take-up Member Short Name. Valid characters: A-Z, 0-9, \x20														
20413	RootPartyIDOrder-OriginationFirm	N	7	245	Fixed String	External Member ID. Valid characters: A-Z, 0-9, \x20														
574	MatchType	N	1	252	unsigned int	The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Confirmed Trade Report (reporting from recognized markets)</td> </tr> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>13</td> <td>Liquidity Improvement Cross</td> </tr> </tbody> </table>	Value	Description	3	Confirmed Trade Report (reporting from recognized markets)	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	11	Auto match resting order	13	Liquidity Improvement Cross
Value	Description																			
3	Confirmed Trade Report (reporting from recognized markets)																			
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7	Call Auction																			
11	Auto match resting order																			
13	Liquidity Improvement Cross																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
28610	MatchSubType	N	1	253	unsigned int	<p>Indicates the auction type the trade originates from. Not filled for un-crossing, i.e. when a complex instrument switches to the instrument state "Continuous".</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Opening auction</td> </tr> <tr> <td>2</td> <td>Closing auction</td> </tr> <tr> <td>3</td> <td>Intraday auction</td> </tr> <tr> <td>4</td> <td>Circuit Breaker auction</td> </tr> <tr> <td>6</td> <td>CLIP matching outside BBO</td> </tr> </tbody> </table>	Value	Description	1	Opening auction	2	Closing auction	3	Intraday auction	4	Circuit Breaker auction	6	CLIP matching outside BBO
Value	Description																	
1	Opening auction																	
2	Closing auction																	
3	Intraday auction																	
4	Circuit Breaker auction																	
6	CLIP matching outside BBO																	
54	Side	Y	1	254	unsigned int	<p>Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell						
Value	Description																	
1	Buy																	
2	Sell																	
1444	SideLiquidityInd	N	1	255	unsigned int	<p>Order initiator is passive or aggressive or other</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed liquidity (aggressive, includes triggered orders)</td> </tr> <tr> <td>4</td> <td>Auction (includes VDO matching at midpoint)</td> </tr> </tbody> </table>	Value	Description	1	Added liquidity (passive)	2	Removed liquidity (aggressive, includes triggered orders)	4	Auction (includes VDO matching at midpoint)				
Value	Description																	
1	Added liquidity (passive)																	
2	Removed liquidity (aggressive, includes triggered orders)																	
4	Auction (includes VDO matching at midpoint)																	
1815	TradingCapacity	Y	1	256	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker				
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	Market Maker																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1724	OrderOrigination	N	1	257	unsigned int	Order Origination, MiFID field - to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer		
Value	Description											
5	Order received from a direct access customer											
23002	OrderAttribute-LiquidityProvision	N	1	258	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
23003	OrderAttributeRisk-Reduction	N	1	259	unsigned int	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/EU. The field is only applicable for commodity derivative transactions. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Risk reduction</td> </tr> <tr> <td>0</td> <td>No risk reduction</td> </tr> </tbody> </table>	Value	Description	1	Risk reduction	0	No risk reduction
Value	Description											
1	Risk reduction											
0	No risk reduction											
25124	ExecutingTrader-Qualifier	N	1	260	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21622	RootParty- IDInvestmentDecision- MakerQualifier	N	1	261	unsigned int	<p>Qualifier for field PartyId- InvestmentDecisionMaker. Mem- bers/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
1	Account	N	2	262	Fixed String	<p>Accounts to book trades and keep po- sitions on.</p> <p>Valid characters: 1-9, \x41, \x47, \x49, \x4D, \x50, \x52</p>						
20438	RootPartyIDPosition- Account	N	32	264	Fixed String	<p>'Flexible Account' information.</p> <p>Valid characters: \x20, \x30-\x39, \x41-\x5A</p>						
77	PositionEffect	N	1	296	char	<p>Field is used for T7 position manage- ment purposes and indicates whether the order is submitted to open or close a position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C</td> <td>Close</td> </tr> <tr> <td>O</td> <td>Open</td> </tr> </tbody> </table>	Value	Description	C	Close	O	Open
Value	Description											
C	Close											
O	Open											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	297	Fixed String	<p>Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier. The field is for participant use only.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
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H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
25007	FreeText1	N	12	298	Fixed String	<p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25008	FreeText2	N	12	310	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																
25009	FreeText3	N	12	322	Fixed String	<p>Third free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E</p>																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
1115	OrderCategory	N	1	334	char	Indicates if the trade notification results from an order or quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order</td> </tr> <tr> <td>2</td> <td>Quote</td> </tr> </tbody> </table>	Value	Description	1	Order	2	Quote												
Value	Description																							
1	Order																							
2	Quote																							
40	OrdType	N	1	335	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit												
Value	Description																							
1	Market																							
2	Limit																							
28587	RelatedProduct-Complex	N	1	336	unsigned int	Instrument type of the original T7 strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																							
2	Standard Option Strategy																							
3	Non-Standard Option Strategy																							
4	Volatility Strategy																							
5	Futures Spread																							
6	Inter-Product Spread																							
7	Standard Future Strategy																							
8	Pack and Bundle																							
9	Strip																							
28586	OrderSide	N	1	337	unsigned int	Side of the order in the original T7 strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell												
Value	Description																							
1	Buy																							
2	Sell																							
22421	RootPartyClearing-Organization	Y	4	338	Fixed String	Clearing House Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E																		
22401	RootPartyExecuting-Firm	Y	5	342	Fixed String	Participant Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E																		
22412	RootPartyExecuting-Trader	N	6	347	Fixed String	Owning User Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E																		

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22404	RootPartyClearing-Firm	Y	5	353	Fixed String	Clearing Member Short Name. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
1903	RegulatoryTradeID	N	52	358	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9, A-Z, a-z
20473	RootParty- IDExecutionVenue	N	4	410	Fixed String	Market Segment Identification Code Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39020	Pad2	U	2	414	Fixed String	not used

15.2 Trade Notification Status

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

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

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

15.3 Trading Session Event

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10307 (TradingSessionStatus, MsgType = h)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
1300	MarketSegmentID	N	4	64	signed int	Product identifier.												
75	TradeDate	N	4	68	LocalMktDate	Business date.												
1368	TradSesEvent	Y	1	72	unsigned int	Trading session event type. <table border="1" data-bbox="991 510 1409 763"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Start of Service</td> </tr> <tr> <td>102</td> <td>Market Reset</td> </tr> <tr> <td>103</td> <td>End of Restatement</td> </tr> <tr> <td>104</td> <td>End of Service</td> </tr> <tr> <td>105</td> <td>Service Resumed</td> </tr> </tbody> </table>	Value	Description	101	Start of Service	102	Market Reset	103	End of Restatement	104	End of Service	105	Service Resumed
Value	Description																	
101	Start of Service																	
102	Market Reset																	
103	End of Restatement																	
104	End of Service																	
105	Service Resumed																	
28722	RefAppLastMsgID	N	16	73	data	Last persisted application message identifier in case of a Market Reset event.												
39070	Pad7	U	7	89	Fixed String	not used												

15.4 Mass Cancellation Event

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10308 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHheaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1626 1409 1756"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1839 1409 1968"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											

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

15.5 Pre-Trade Risk Limits Definition Request

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

Pre-Trade Risk Limits Definition Request



Pre-Trade Risk Limit Response
 (Session Data)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderIn></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10312 (PartyRiskLimitsRequest, MsgType = CL)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<i><RequestHeader></i>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<i><Message Body></i>												
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.						
1533	RiskLimitPlatform	Y	1	28	unsigned int	Scope for Pre-Trade risk limits <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>On-Book</td> </tr> <tr> <td>1</td> <td>Off-Book(TES)</td> </tr> </tbody> </table>	Value	Description	0	On-Book	1	Off-Book(TES)
Value	Description											
0	On-Book											
1	Off-Book(TES)											
31669	NoRiskLimitsQty	Y	1	29	Counter							
1672	PartyDetailStatus	N	1	30	unsigned int	Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table>	Value	Description	0	Active	1	Suspend
Value	Description											
0	Active											
1	Suspend											
28775	RiskLimitGroup	N	3	31	Fixed String	User Pre-Trade risk group Valid characters: A-Z, 0-9, \x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
22259	PartyDetailExecuting-Unit	N	5	34	Fixed String	Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20						
39000	Pad1	U	1	39	Fixed String	not used						
<RiskLimitQtyGrp>						Cardinality: 0-2, Record counter: NoRiskLimitsQty						
28777	>RiskLimitQty	N	8	40	Qty	Risk limit quantity - Special cases: leave empty for delete/reset limit, set 0 for no further trading						
1530	>RiskLimitType	Y	1	48	unsigned int	Type of risk limits <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Long limit</td> </tr> <tr> <td>5</td> <td>Short limit</td> </tr> </tbody> </table>	Value	Description	4	Long limit	5	Short limit
Value	Description											
4	Long limit											
5	Short limit											
39070	>Pad7	U	7	49	Fixed String	not used						

15.6 Pre-Trade Risk Limit Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	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						
<i><NRResponseHeaderME></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	In timestamp; filled always by the gateway						
21002	TrdRegTSTimeIn	N	8	16	UTCTimestamp	Matching engine in timestamp.						
21003	TrdRegTSTimeOut	N	8	24	UTCTimestamp	Matching engine out timestamp.						
7765	ResponseIn	Y	8	32	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine						
52	SendingTime	Y	8	40	UTCTimestamp	Outgoing delta timestamp; filled always by the gateway						
34	MsgSeqNum	Y	4	48	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	52	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1400 1409 1485"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39030	Pad3	U	3	53	Fixed String	not used						
<i><Message Body></i>												
1667	RiskLimitReportID	Y	8	56	unsigned int	ID of a PartyRiskLimitReport						
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.						
1669	NoRiskLimits	Y	1	68	Counter							
1672	PartyDetailStatus	Y	1	69	unsigned int	Member status. <table border="1" data-bbox="991 1771 1409 1897"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table>	Value	Description	0	Active	1	Suspend
Value	Description											
0	Active											
1	Suspend											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1533	RiskLimitPlatform	Y	1	70	unsigned int	Scope for Pre-Trade risk limits <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>On-Book</td> </tr> <tr> <td>1</td> <td>Off-Book(TES)</td> </tr> </tbody> </table>	Value	Description	0	On-Book	1	Off-Book(TES)		
Value	Description													
0	On-Book													
1	Off-Book(TES)													
22259	PartyDetailExecuting-Unit	Y	5	71	Fixed String	Detail BusinessUnit name Valid characters: A-Z, 0-9, \x20								
39040	Pad4	U	4	76	Fixed String	not used								
<RiskLimitsRptGrp>						Cardinality: 0-64, Record counter: NoRiskLimits								
28777	>RiskLimitQty	N	8	80	Qty	Risk limit quantity								
28779	>RiskLimitOpenQty	N	8	88	Qty	Open quantity for orders or TES trades								
28780	>RiskLimitNet-PositionQty	N	8	96	Qty	Net position quantity for a requested pre-trade risk limit scope								
1530	>RiskLimitType	Y	1	104	unsigned int	Type of risk limits <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Long limit</td> </tr> <tr> <td>5</td> <td>Short limit</td> </tr> </tbody> </table>	Value	Description	4	Long limit	5	Short limit		
Value	Description													
4	Long limit													
5	Short limit													
28776	>RiskLimit-RequestingPartyRole	Y	1	105	unsigned int	Requesting party role for a pre-trade risk limit <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>requested by Clearing firm</td> </tr> <tr> <td>22</td> <td>requested by Exchange</td> </tr> <tr> <td>59</td> <td>requested by Executing firm</td> </tr> </tbody> </table>	Value	Description	4	requested by Clearing firm	22	requested by Exchange	59	requested by Executing firm
Value	Description													
4	requested by Clearing firm													
22	requested by Exchange													
59	requested by Executing firm													
28778	>RiskLimitViolation-Indicator	N	1	106	unsigned int	Indicator for a pre-trade risk limit violation <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes		
Value	Description													
0	No													
1	Yes													
28775	>RiskLimitGroup	N	3	107	Fixed String	User Pre-Trade risk group Valid characters: A-Z, 0-9, \x20								
39020	>Pad2	U	2	110	Fixed String	not used								

15.7 Inquire Pre-Trade Risk Limits Request

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

Inquire Pre-Trade Risk Limits Request



Pre-Trade Risk Limit Response
(Session Data)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderIn></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10311 (PartyRiskLimitsRequest, MsgType = CL)						
25028	NetworkMsgID	U	8	6	Fixed String	not used						
39020	Pad2	U	2	14	Fixed String	not used						
<i><RequestHeader></i>												
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<i><Message Body></i>												
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.						
1533	RiskLimitPlatform	Y	1	28	unsigned int	Scope for Pre-Trade risk limits <table border="1" data-bbox="991 1543 1410 1671"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>On-Book</td> </tr> <tr> <td>1</td> <td>Off-Book(TES)</td> </tr> </tbody> </table>	Value	Description	0	On-Book	1	Off-Book(TES)
Value	Description											
0	On-Book											
1	Off-Book(TES)											
22059	PartyExecutingUnit	N	5	29	Fixed String	Executing BusinessUnit name Valid characters: \x01-\x7E						
28775	RiskLimitGroup	N	3	34	Fixed String	User Pre-Trade risk group Valid characters: A-Z, 0-9, \x20						
39030	Pad3	U	3	37	Fixed String	not used						

15.8 Service Availability

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10030 (User-Notification, MsgType = CB)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><NRBCHheader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
28727	AppSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
1180	AppIID	Y	1	20	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1151 1409 1234"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Service Availability</td> </tr> </tbody> </table>	Value	Description	3	Service Availability		
Value	Description											
3	Service Availability											
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1435 1409 1559"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39020	Pad2	U	2	22	Fixed String	not used						
<i><Message Body></i>												
25030	MatchingEngine-TradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote Management service.						
25031	TradeManagerTradeDate	N	4	28	LocalMktDate	Current business day of Trades service.						
25032	AppSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmission of Order/Quote Events service.						
25047	T7EntryServiceTradeDate	N	4	36	LocalMktDate	Current business day of T7 Entry Service.						

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

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

15.9 Service Availability Market

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39030	Pad3	U	3	29	Fixed String	not used

15.10 News

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
42	OrigTime	Y	8	40	UTCTimestamp	Creation timestamp of the News message.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).
148	Headline	Y	256	50	Fixed String	The headline of a News message. Valid characters: \x20, \x22-\x7B, \x7D, \x7E
39060	Pad6	U	6	306	Fixed String	not used
30355	VarText	N	2000	312	Variable String	News text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

15.11 Entitlement Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10034 (Party-EntitlementsUpdateReport, MsgType = CZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1317 1410 1444"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplIID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1518 1410 1608"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1803 1410 1892"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	Y	4	48	LocalMktDate	Business date.						

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

15.12 Party Action Report

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

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

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

15.13 Risk Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHheader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1274 1409 1406"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1480 1409 1568"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1765 1409 1852"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	Y	4	48	LocalMktDate	Business date.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20259	PartyDetail- IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.										
20816	RequestingParty- IDExecutingSystem	Y	4	56	unsigned int	System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Eurex Clearing</td> </tr> <tr> <td>2</td> <td>T7 trading system</td> </tr> </tbody> </table>	Value	Description	1	Eurex Clearing	2	T7 trading system				
Value	Description															
1	Eurex Clearing															
2	T7 trading system															
1301	MarketID	N	2	60	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>XEUR</td> </tr> <tr> <td>2</td> <td>XEEE</td> </tr> <tr> <td>12</td> <td>NODX</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	1	XEUR	2	XEEE	12	NODX	*	More values
Value	Description															
1	XEUR															
2	XEEE															
12	NODX															
*	More values															
1324	ListUpdateAction	Y	1	62	char	Invocation (A = Add) or release (D = Delete) of a risk limitation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Add (Invocation)</td> </tr> <tr> <td>D</td> <td>Delete (Release)</td> </tr> </tbody> </table>	Value	Description	A	Add (Invocation)	D	Delete (Release)				
Value	Description															
A	Add (Invocation)															
D	Delete (Release)															
1767	RiskLimitAction	N	1	63	unsigned int	Risk protection action. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Queue Inbound</td> </tr> <tr> <td>2</td> <td>Reject</td> </tr> <tr> <td>4</td> <td>Warning</td> </tr> </tbody> </table>	Value	Description	0	Queue Inbound	2	Reject	4	Warning		
Value	Description															
0	Queue Inbound															
2	Reject															
4	Warning															
22807	RequestingParty- EnteringFirm	Y	9	64	Fixed String	Entering Entity Short Name. Valid characters: A-Z, 0-9, \x20										
22804	RequestingParty- ClearingFirm	N	9	73	Fixed String	Clearing Member Short Name. Valid characters: A-Z, 0-9, \x20										
39060	Pad6	U	6	82	Fixed String	not used										

15.14 Ping Request

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

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

15.15 Ping Response

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

15.16 Gap Fill

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

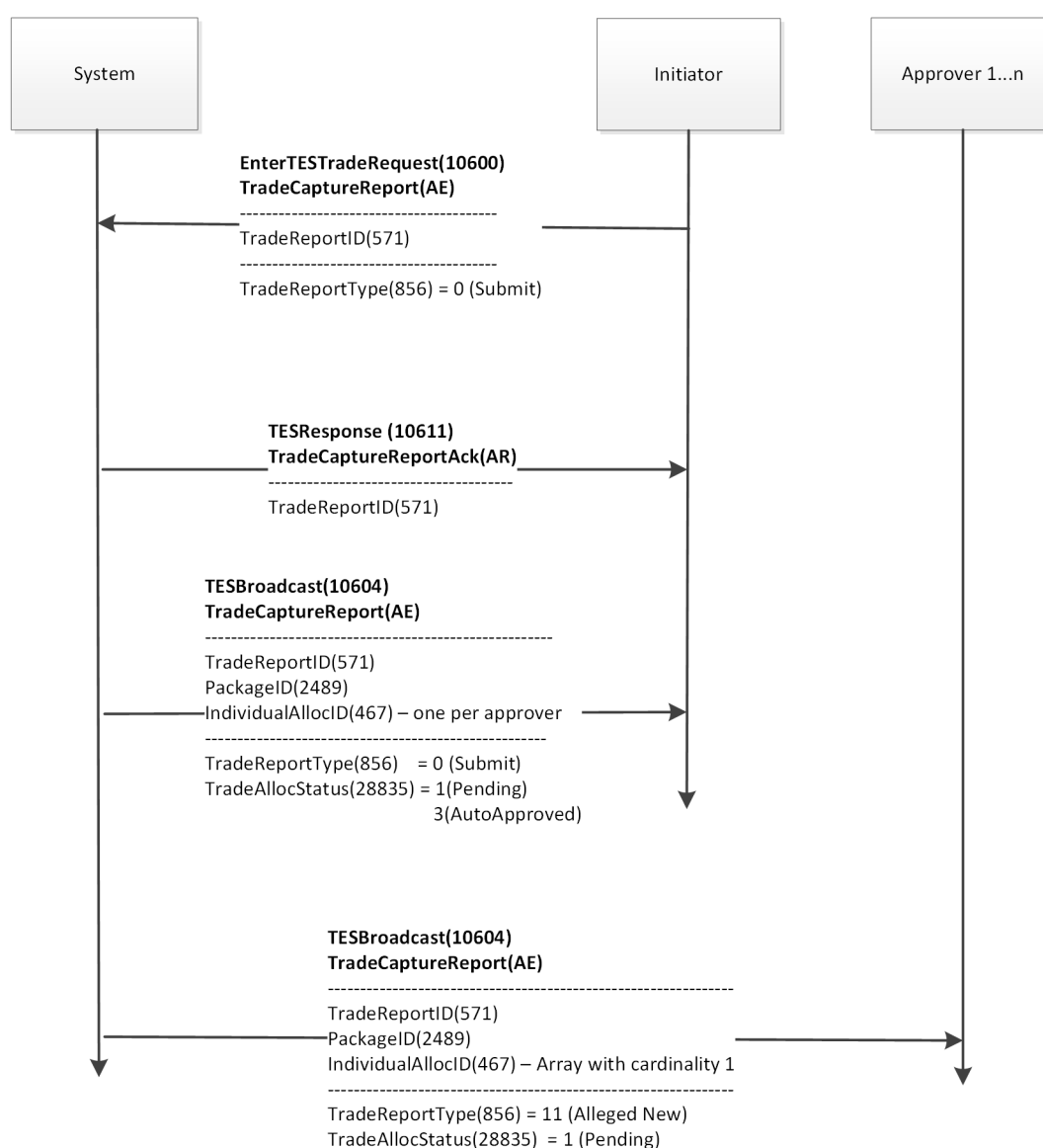
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, Msg-Type = BY)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><NotifHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway						
<i><Message Body></i>												
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. <table border="1" data-bbox="991 1146 1407 1317"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>105</td> <td>Error converting response or broadcast</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	105	Error converting response or broadcast	*	More values
Value	Description											
105	Error converting response or broadcast											
*	More values											
28728	RefApplSubID	N	4	20	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.						
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1355	RefAppID	Y	1	26	unsigned int	Application identifier of a T7 ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> <tr> <td>9</td> <td>SRQS Maintenance</td> </tr> <tr> <td>10</td> <td>Service Availability Market</td> </tr> </tbody> </table>	Value	Description	1	Trade	2	News	3	Service Availability	4	Session Data	5	Listener Data	6	Risk Control	7	TES Maintenance	8	TES Trade	9	SRQS Maintenance	10	Service Availability Market
Value	Description																											
1	Trade																											
2	News																											
3	Service Availability																											
4	Session Data																											
5	Listener Data																											
6	Risk Control																											
7	TES Maintenance																											
8	TES Trade																											
9	SRQS Maintenance																											
10	Service Availability Market																											
1409	SessionStatus	Y	1	27	unsigned int	Session status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Session active</td> </tr> <tr> <td>4</td> <td>Session logout complete</td> </tr> </tbody> </table>	Value	Description	0	Session active	4	Session logout complete																
Value	Description																											
0	Session active																											
4	Session logout complete																											
39040	Pad4	U	4	28	Fixed String	not used																						
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E																						

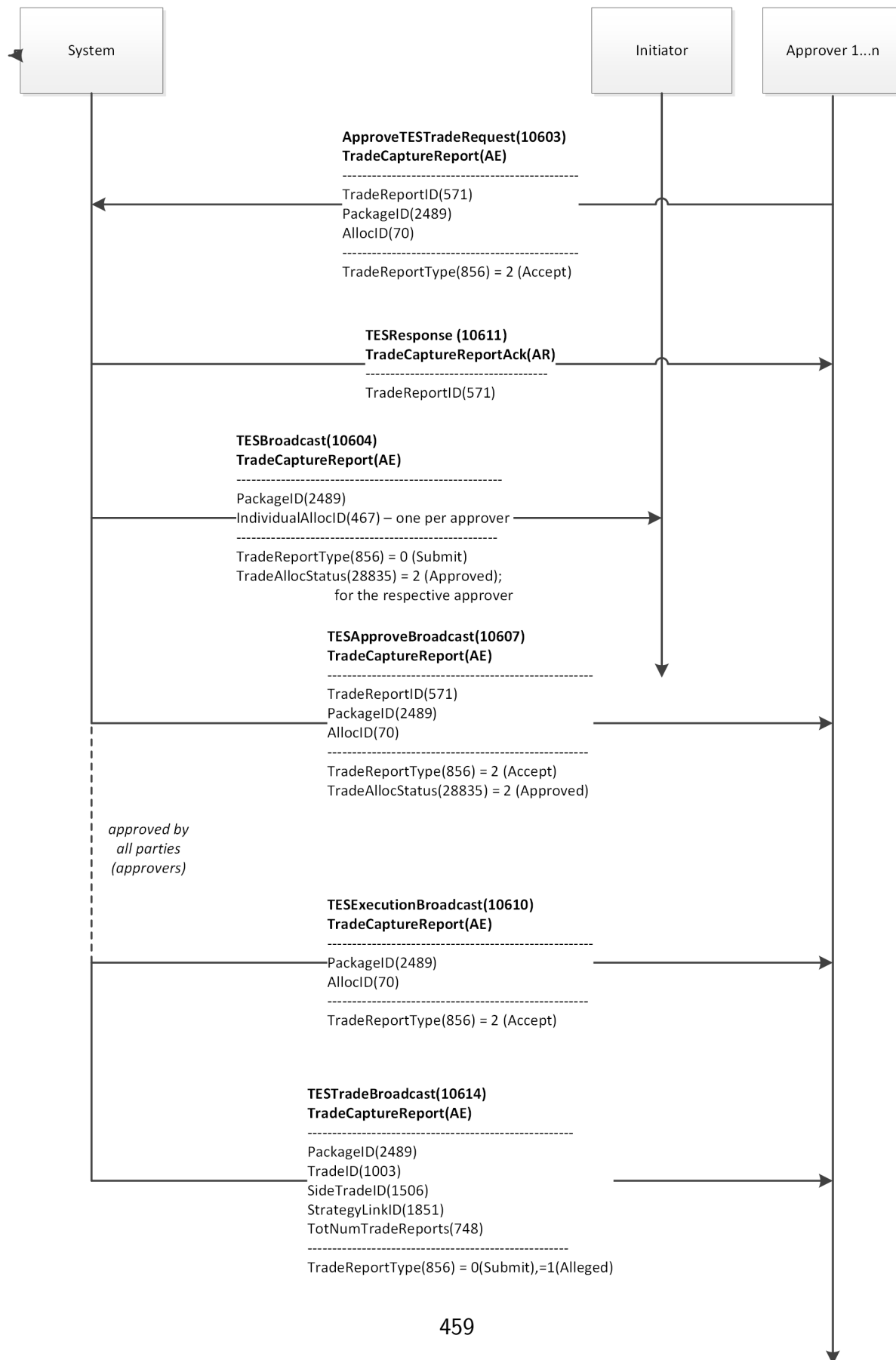
A Appendix

A.1 T7 Entry Service Message Flow

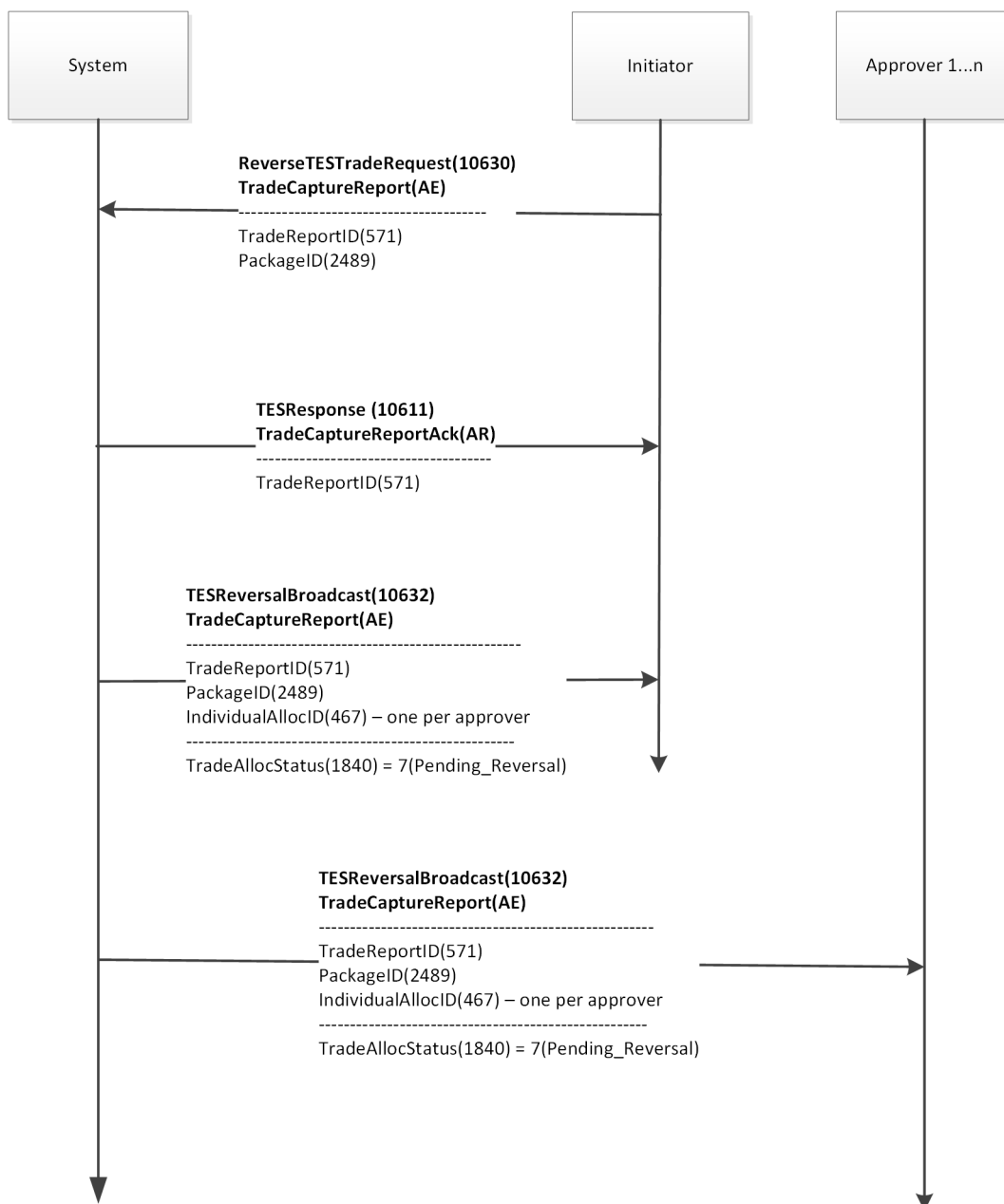
ETI: Message flow for EnterTESTradeRequest



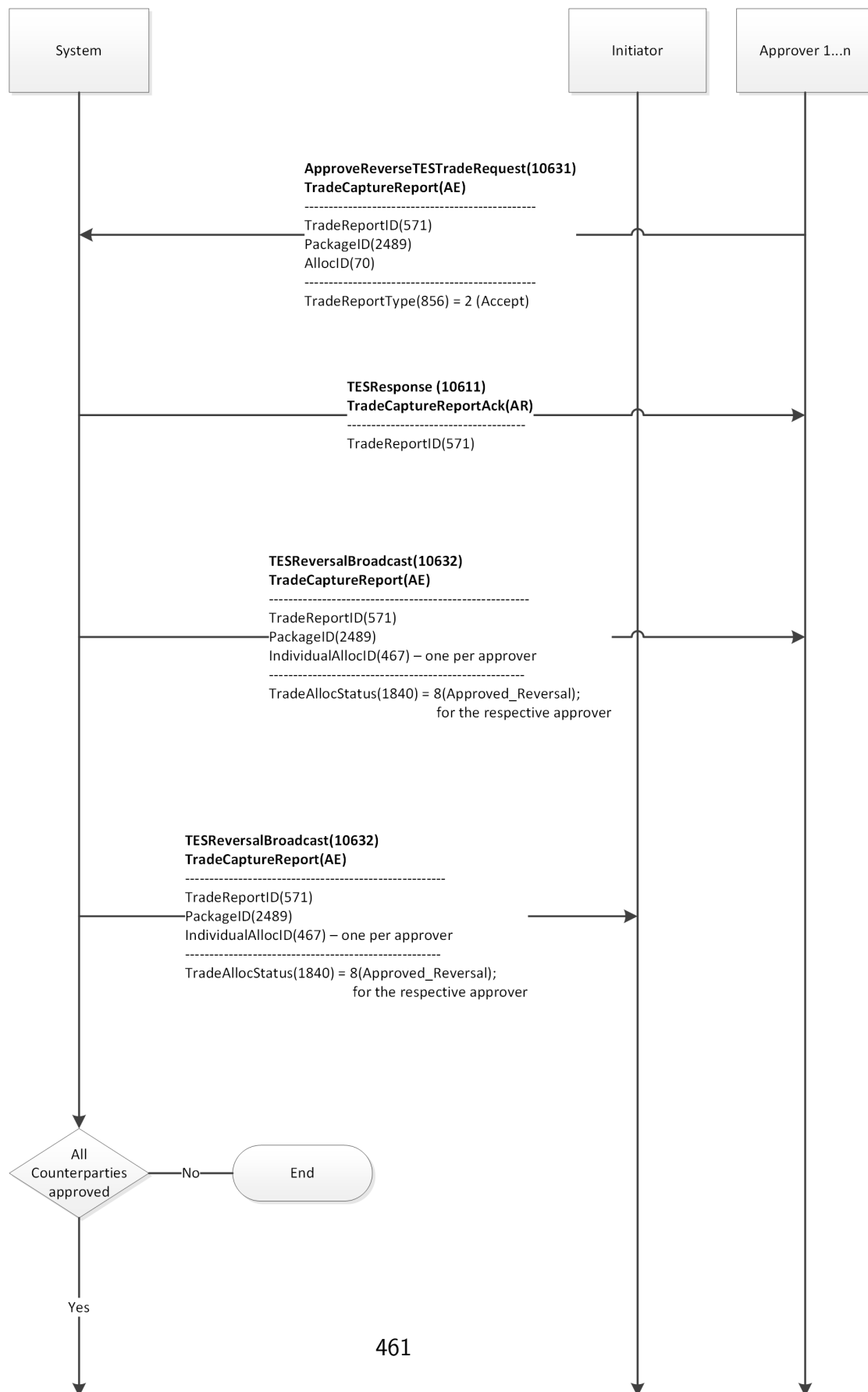
ETI: Message flow for ApproveTESTradeRequest



ETI: Message flow for ReverseTESTradeRequest

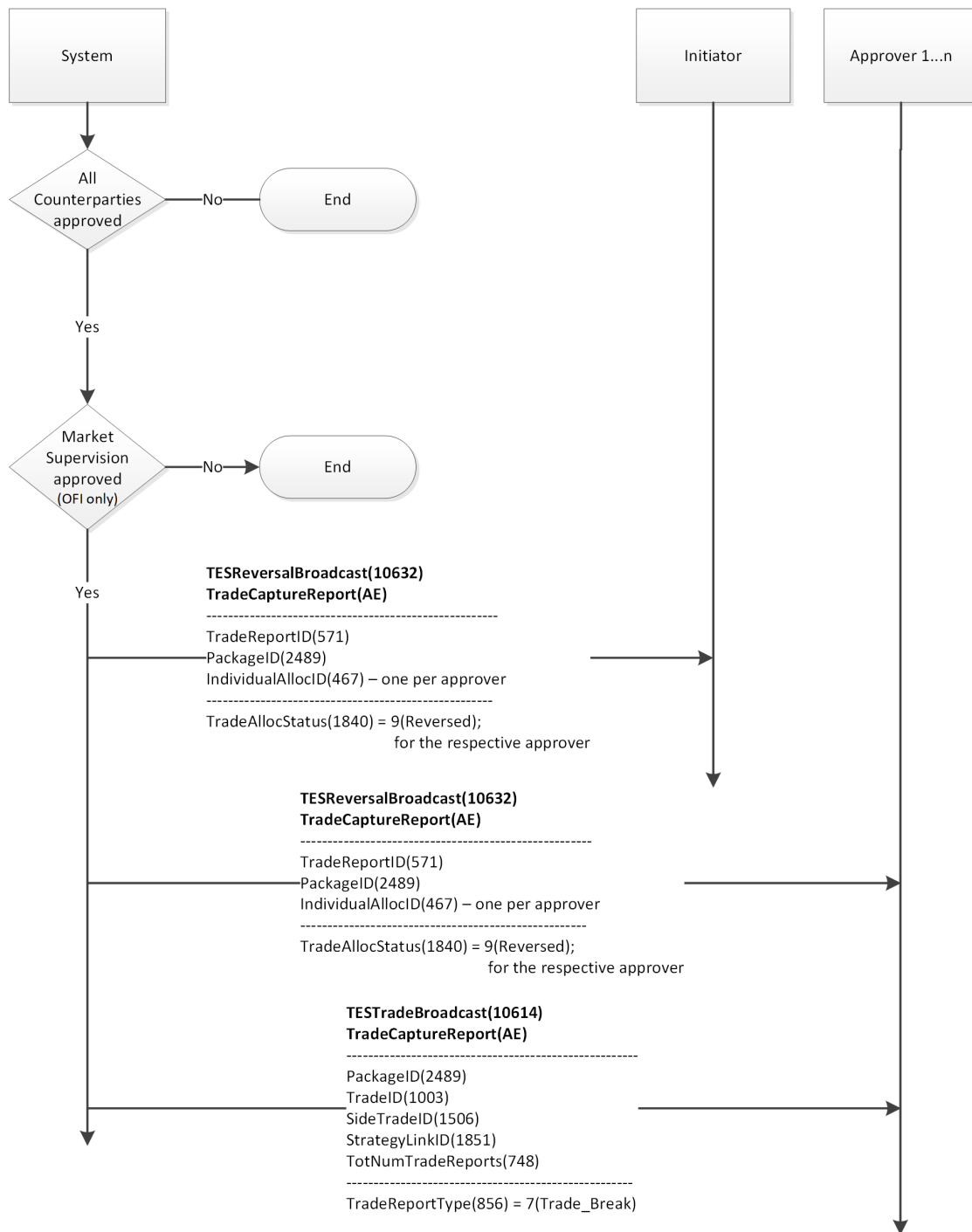


ETI: Message flow for ApproveReverseTESTradeRequest



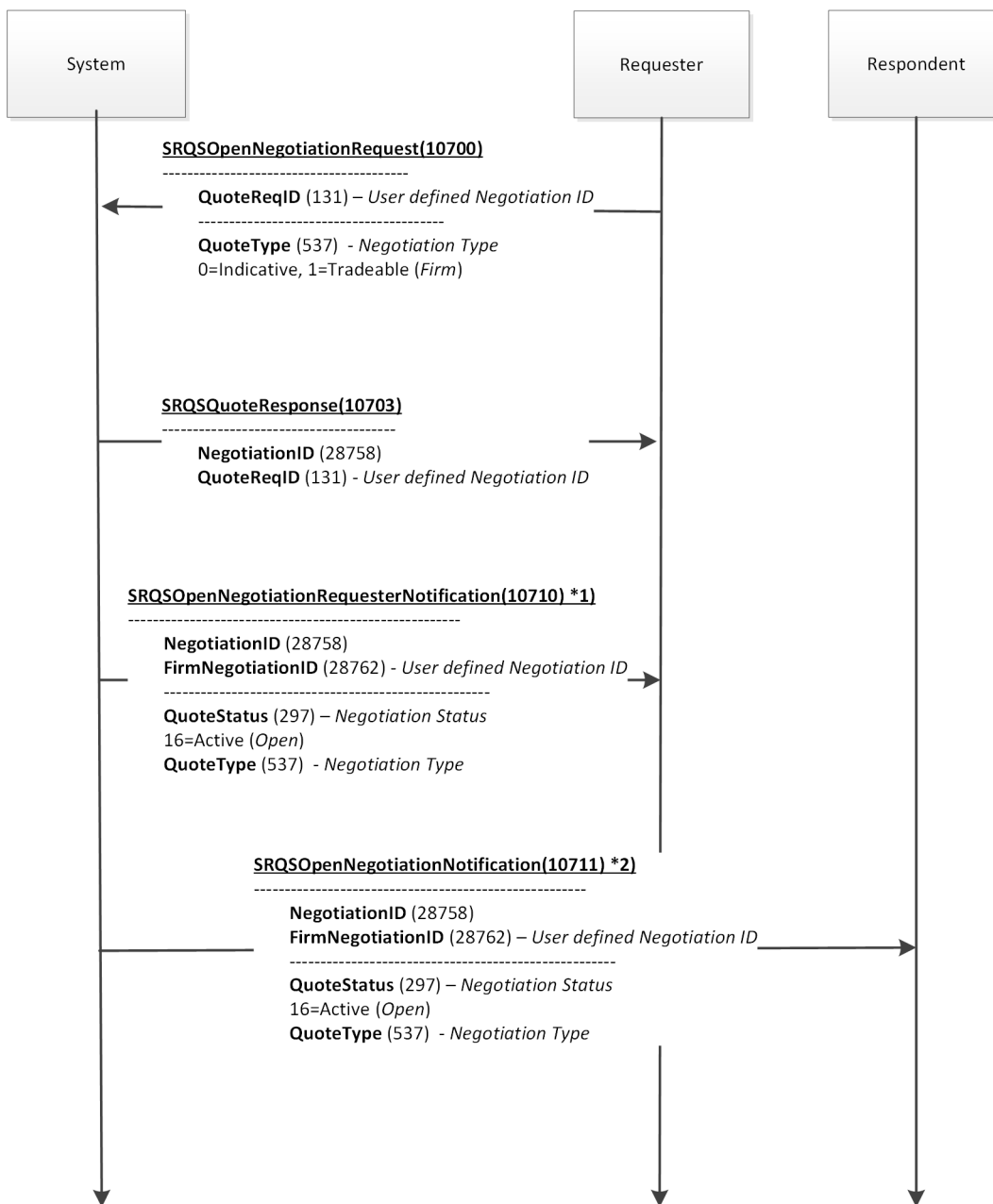
ETI: Message flow for ApproveReverseTESTradeRequest

Continued from the previous page



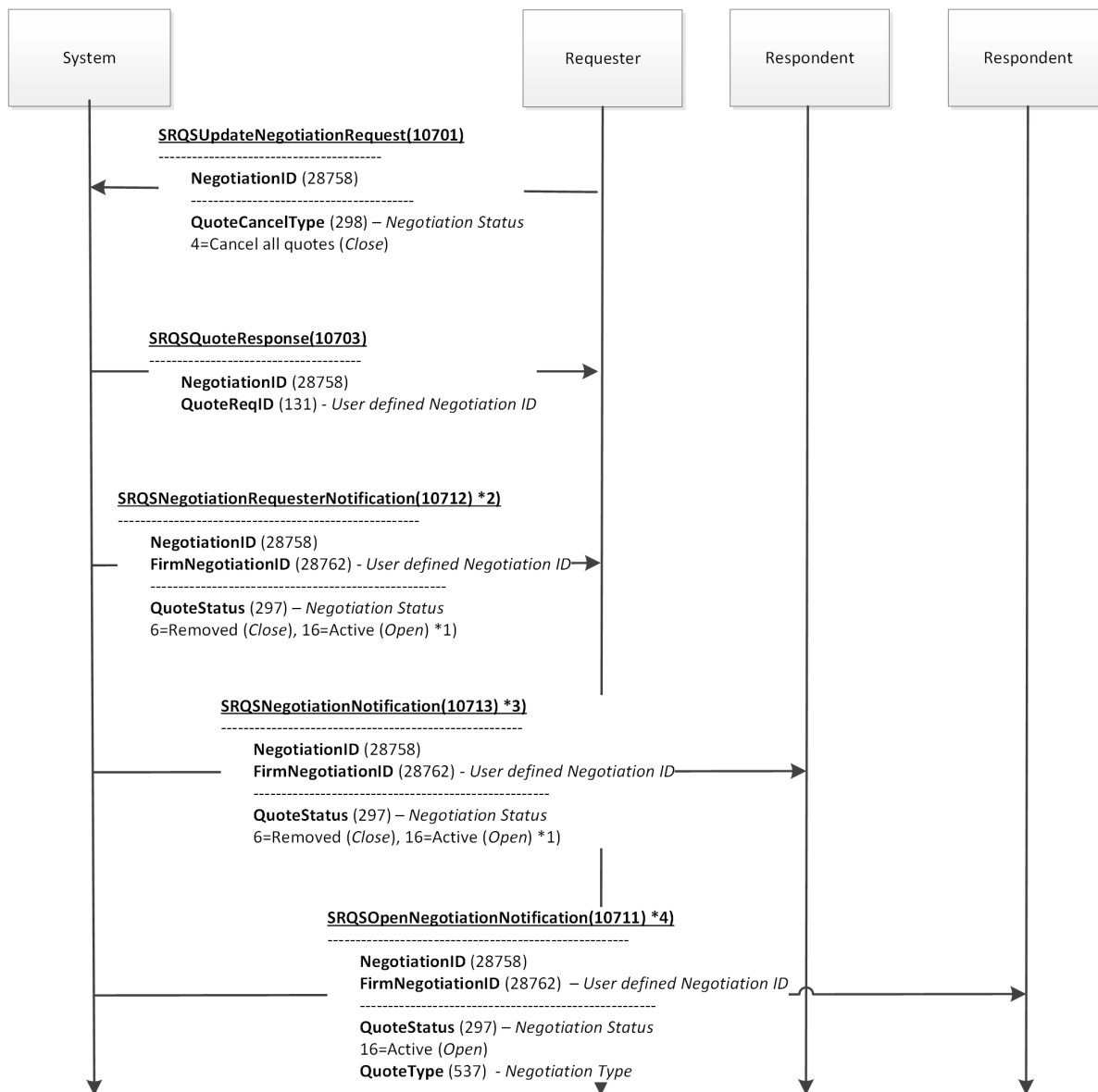
A.2 SRQS Message Flows

ETI: Message flow for SRQS Open Negotiation



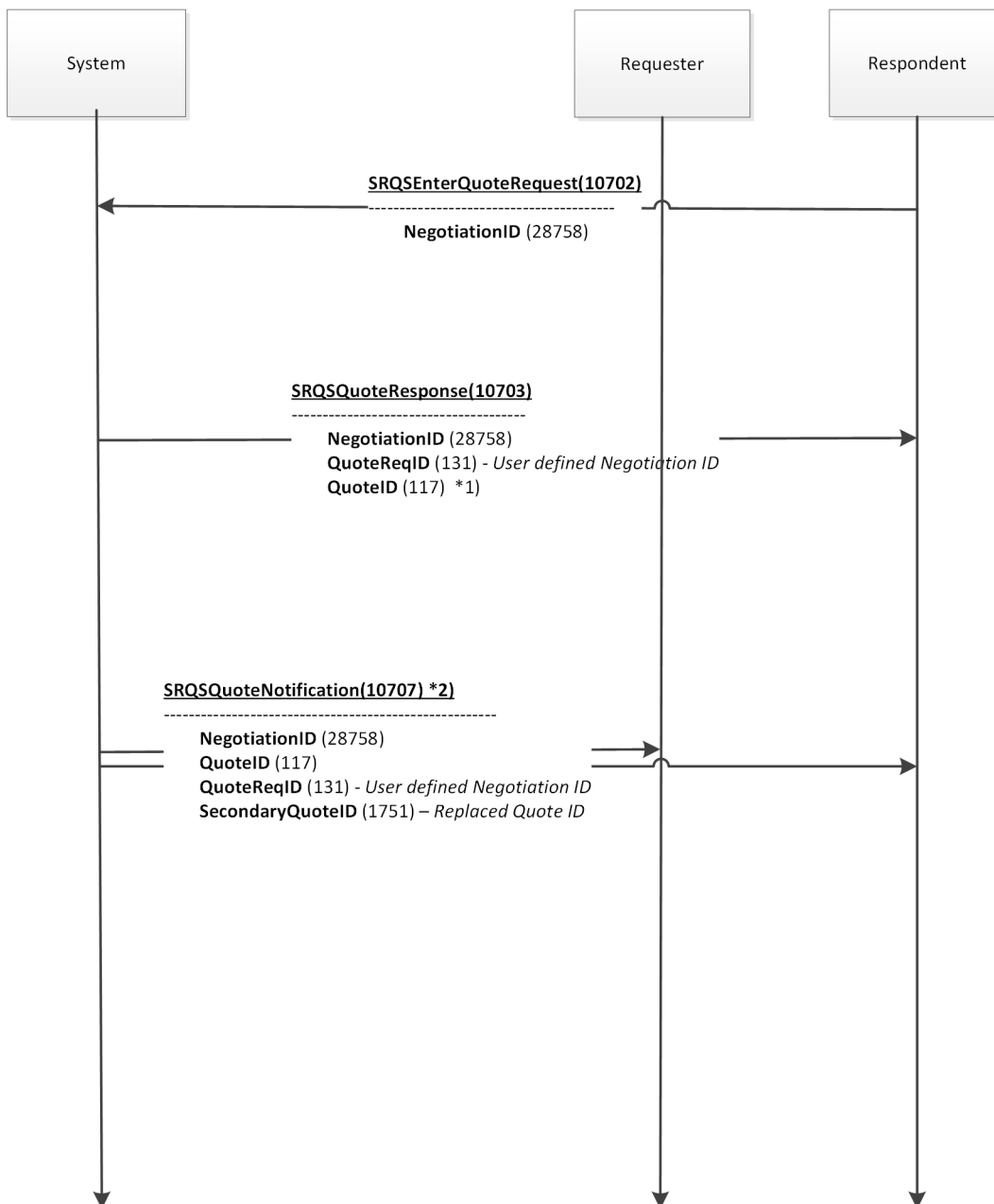
*1) to the business unit of the negotiation related requester
 *2) to the business units of the addressed target parties

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



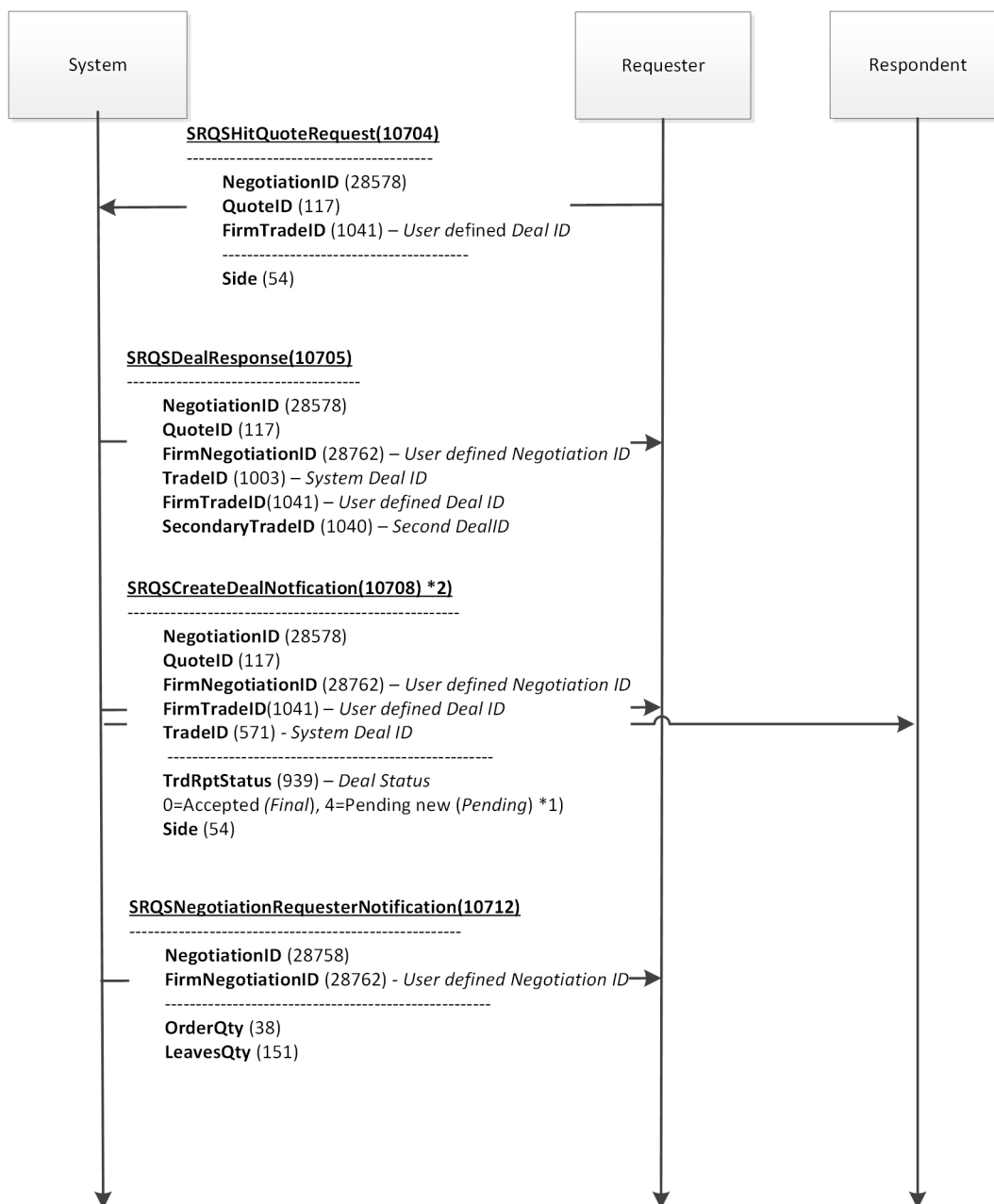
*1) Closed when set by the requester.
 *2) to the business unit of the negotiation related requester
 *3) to the business units of addressed target parties already involved in that negotiation
 *4) to the business units of newly addressed target parties

ETI: Message flow for SRQS Enter Quote



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

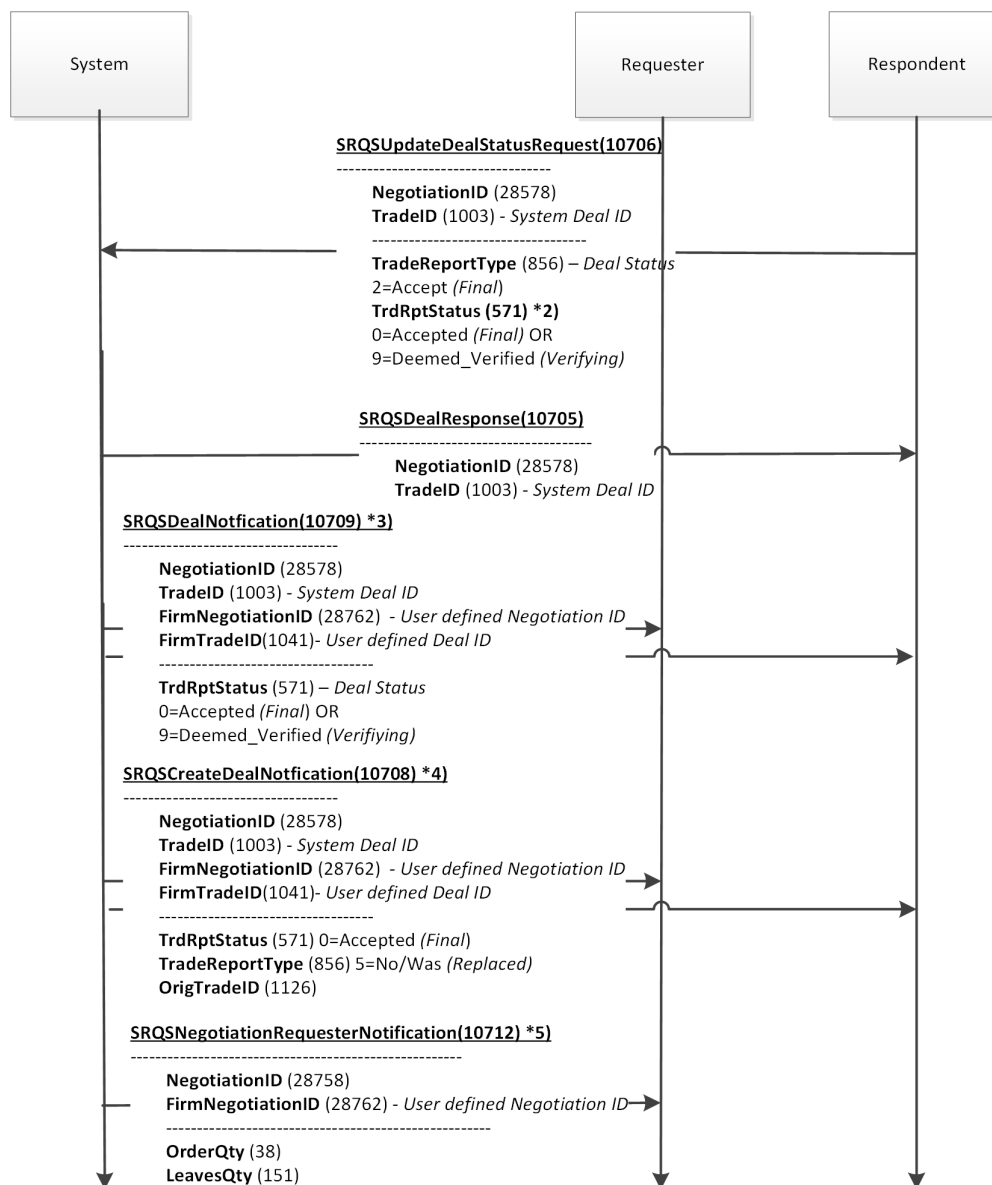
ETI: Message flow for SRQS Hit Quote



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

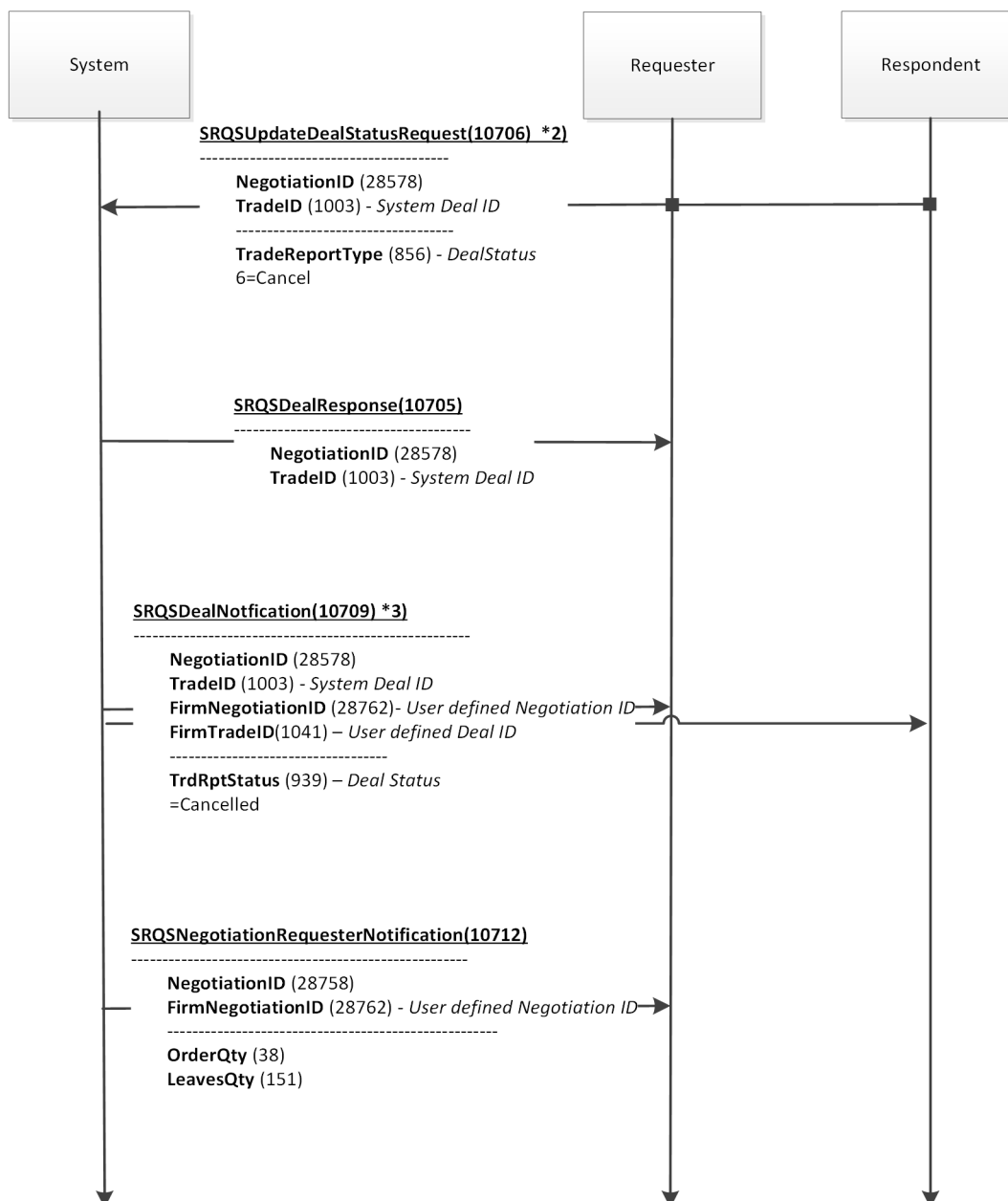
*2) to the business units of quote hitting requester and the quote owning respondent

ETI: Message flow for SRQS Confirm Deal *1)



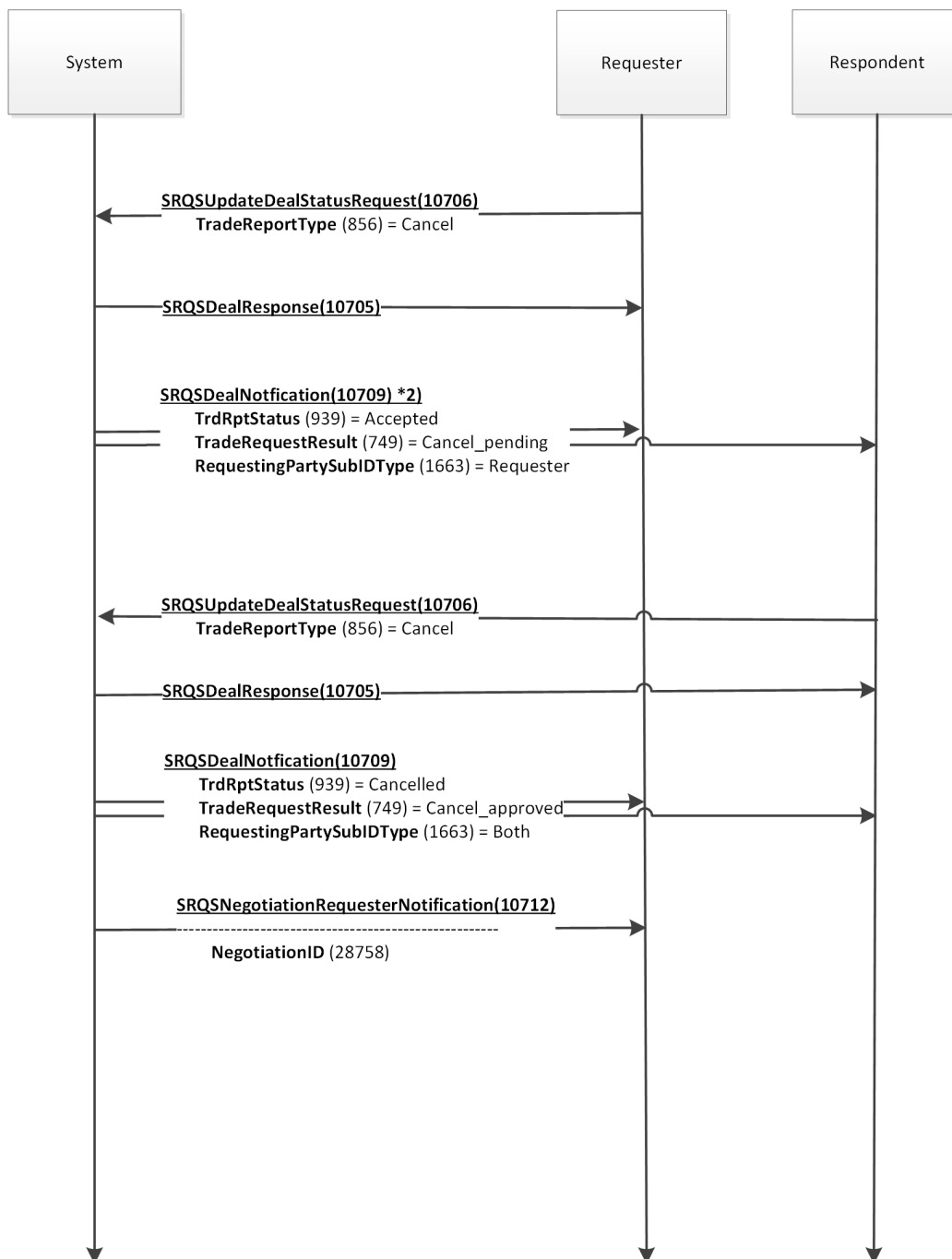
- *1) either needed for indicative negotiations (finalize deal) or working delta (verify or finalize deal)
- *2) working delta deal only
- *3) to the business units of the deal status updating respondent and the deal related requester – for finalizing non-working delta or verifying working delta deals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

ETI: Message flow for SRQS Cancel Deal *1)



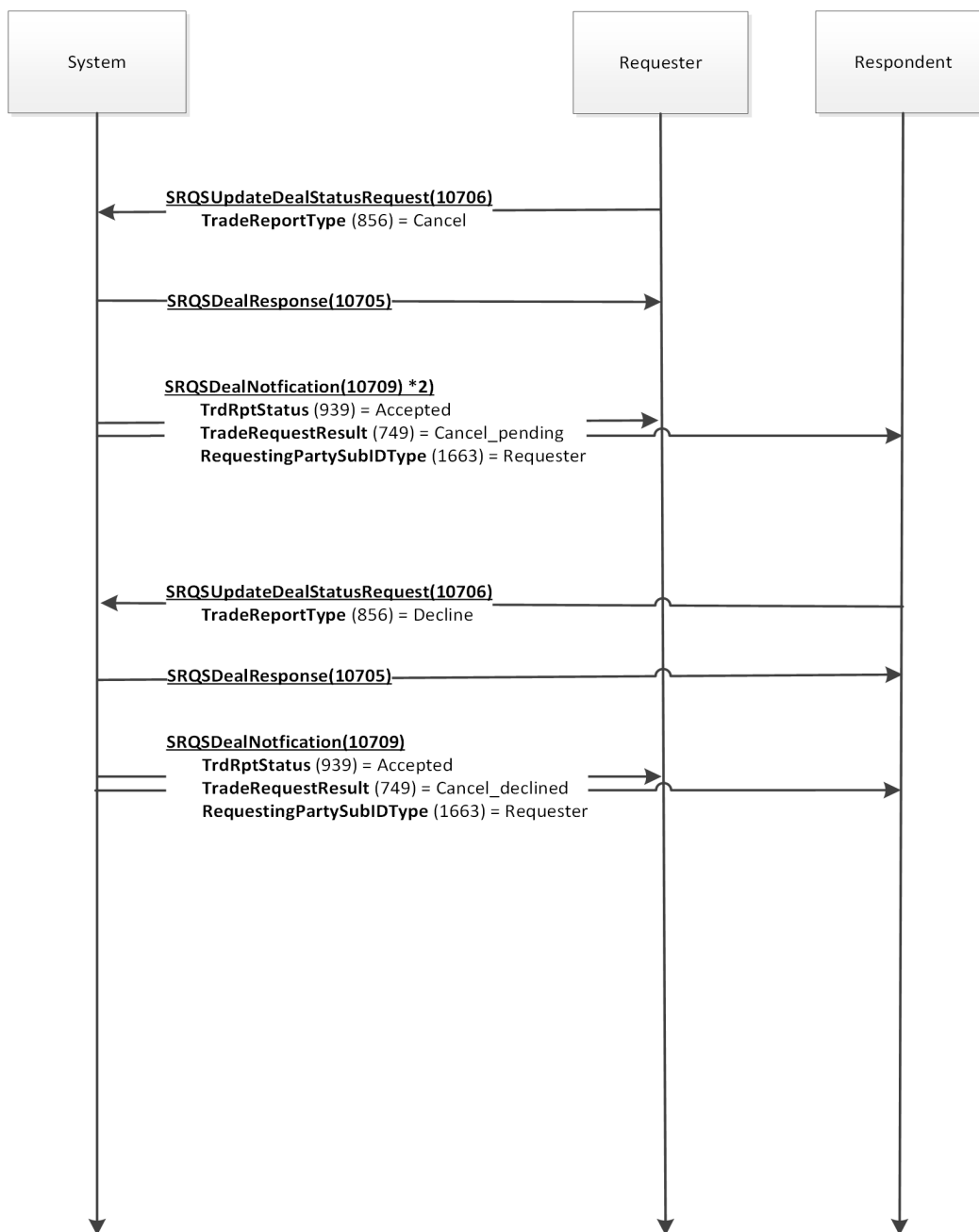
*1) only in case of indicative negotiations
 *2) Request can be sent from both requester and respondent
 *3) to the business unit of the deal cancelling requester and the deal related respondent

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



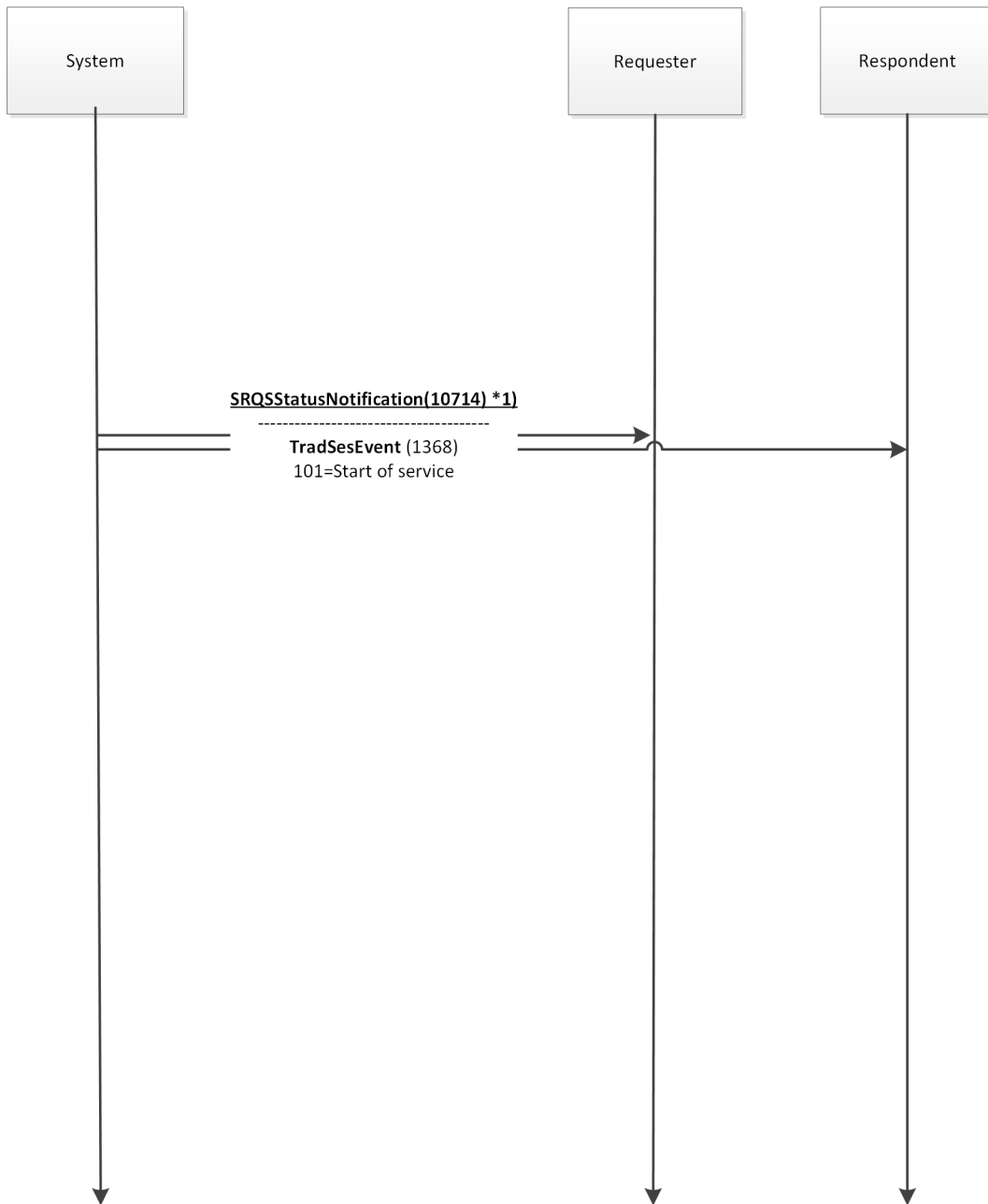
*1) only valid for final STP deal and after negotiation expiry.
 *2) same message flow is valid if mutual cancellation is triggered by a respondent

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



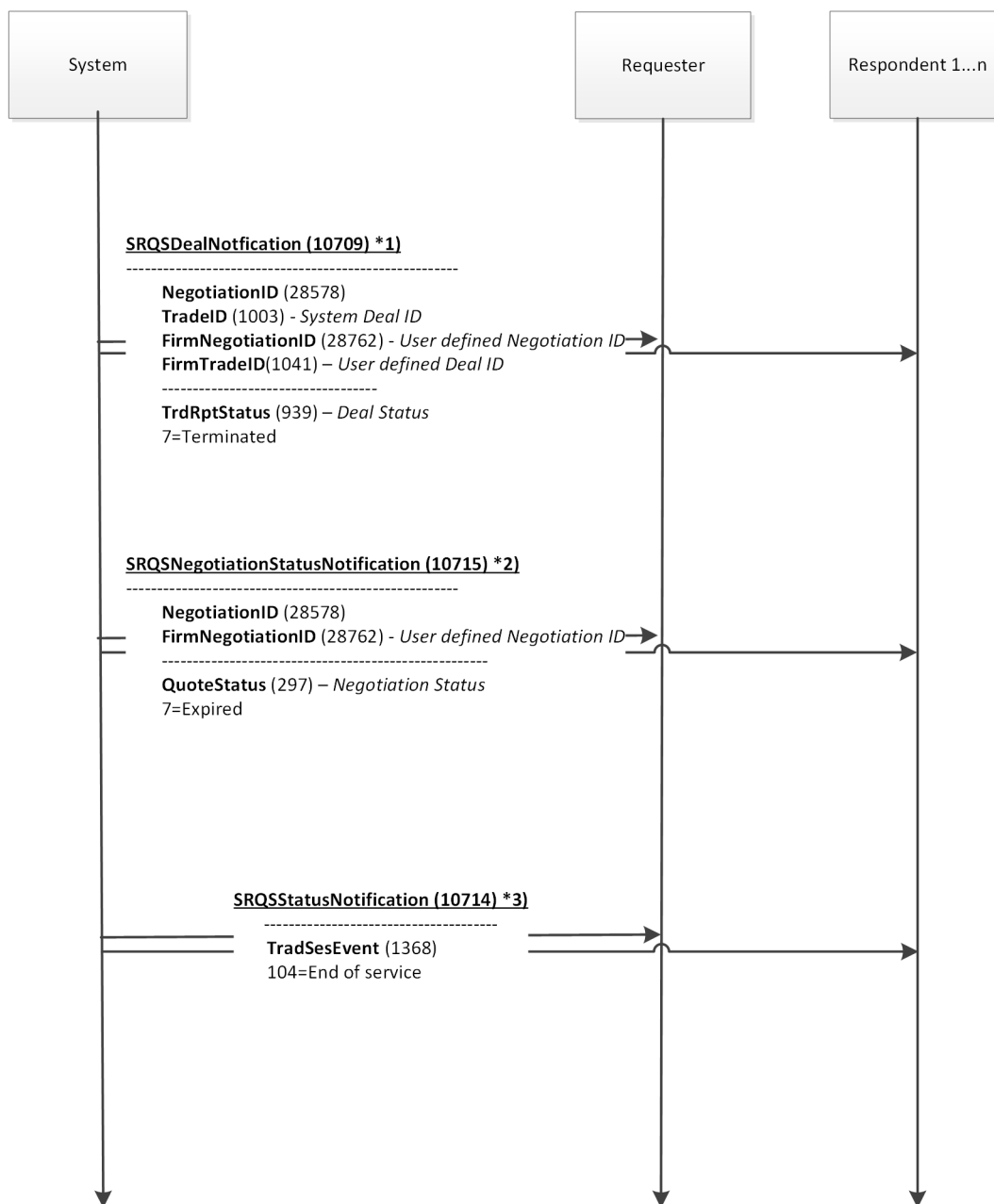
*1) only valid for final STP deals and after negotiation expiry
 *2) same message flow is valid if mutual cancellation is triggered by a respondent

ETI: Message flow for SRQS Start of Day



*1) to all known business units

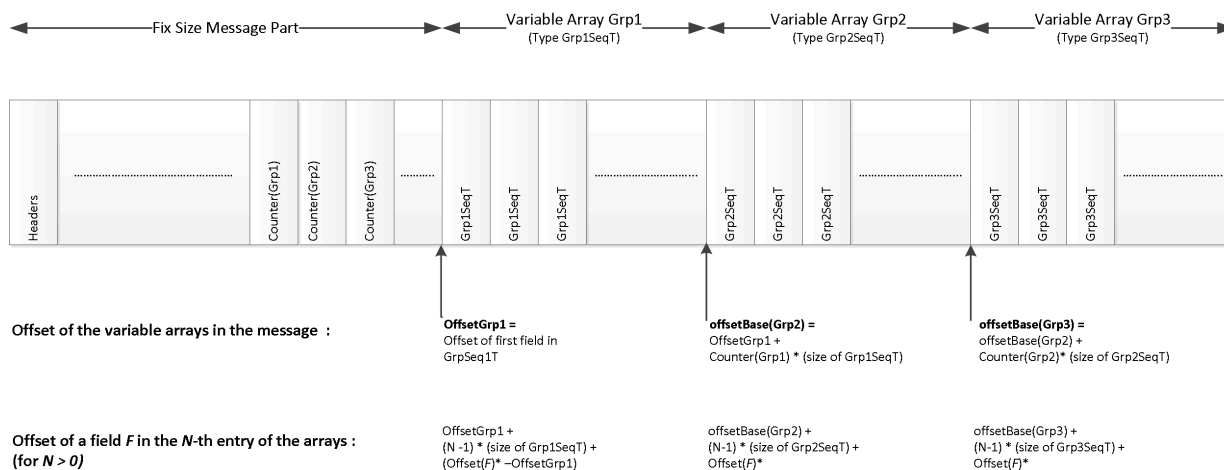
ETI: Message flow for SRQS End of Day



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

A.3 Variable Arrays

How to Access Variable Arrays and Fields within Variable Arrays



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

A.4 XML Interface Description

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

The XML file consists of the following parts and definitions:

Definitions	Description
MessageFlow	A "MessageFlow" is a flow diagram describing the system behavior from the user's point of view. The MessageFlow is represented as a tree of nodes.
ApplicationMessage	An "ApplicationMessage" represents a top-level structure which describes a message transmitted between the participant and user and the exchange. In contrast to the "Structure" definition, all components and repeating groups are uncollapsed. Valid values and description of fields are provided in the application scope.
Structure	A "Structure" is either the definition of a top-level-structure ("Message") or of a (repeated) sub-structure. Components and repeating groups are provided in a collapsed representation. All fields show the complete list of valid values.
Data Type	A "Data Type" is the technical and functional description of a data field. Each "Data Type" 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 9.0 - Production Version (ETI 9.0-D0003)

Changes to the T7 Release 9.0 - Simulation Version

- changed valid value *Derivatives* to *D0003* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- changed usage of field *RelatedClosePrice* in message [Modify Basket Trade Request](#) (10621)
- changed usage of field *ShowLastDealOnClosure* in message [SRQS Negotiation Notification for Respondent](#) (10713)

B.2 T7 Release 9.0 - Simulation Version (ETI 9.0-D0002)

Changes to the T7 Release 9.0 - Cloud Simulation Version

- changed valid value *Derivatives* to *D0002* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- added field *SwapClearer* to messages [Enter TES Trade Request](#) (10600), [Modify TES Trade Request](#) (10601), [TES Broadcast](#) (10604)
- added valid value *Pending_New (4)* to field *TrdRptStatus* in messages [SRQS Deal Notification](#) (10709), [SRQS Update Deal Request](#) (10706)
- remove valid value *Inquire_Compression (4)* from field *CompressionAction* in messages [TES Compression Run Status Broadcast](#) (10618), [TES Compression Run Status Request](#) (10616), [TES Compression Run Status Response](#) (10617)
- added field *RelatedMarketSegmentID* to message [TES Reversal Broadcast](#) (10632)
- for internal use only: added messages [Ping Request](#) (10320), [Ping Response](#) (10321)

B.3 T7 Release 9.0 - Cloud Simulation Version (ETI 9.0-D0001)

Changes to the T7 Release 8.1 - Production Version

- changed valid value *Derivatives* to *D0001* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- added field *OrderOrigination* to message [Approve Basket Trade Request](#) (10623)
- defined valid values for field *CustOrderHandlingInst* in messages [Approve Basket Trade Request](#) (10623), [Approve TES Trade Request](#) (10603), [Approve Basket Broadcast](#) (10627), [Basket Trading Broadcast](#) (10625), [CLIP Enter Request](#) (10131), [Replace Order Multi Leg](#) (10114), [Replace Order Single](#) (10106), [New Order Multi Leg](#) (10113), [New Order Single](#) (10100), [Extended Order](#)

- Information (10117), SRQS Create Deal Notification (10708), SRQS Deal Notification (10709), SRQS Enter Quote Request (10702), SRQS Hit Quote Request (10704), SRQS Quote Notification for Responder (10707), Approve TES Trade Broadcast (10607), TES Trade Broadcast (10614), TES Trade Upload Broadcast (10613), Trade Notification (10500), Upload TES Trade Request (10612)
- added messages Approve Reverse TES Trade Request (10631), Reverse TES Trade Request (10630), TES Compression Run Status Broadcast (10618), TES Compression Run Status Request (10616), TES Compression Run Status Response (10617), TES Reversal Broadcast (10632)
 - added field *CompressionID* to message Approve TES Trade Request (10603), Delete TES Trade Request (10602), Enter TES Trade Request(10600), Modify TES Trade Request (10601), Approve TES Trade Broadcast (10607), TES Broadcast (10604), Delete TES Trade Broadcast (10606), TES Execution Broadcast (10610), TES Trade Broadcast (10614), TES Trade Upload Broadcast (10613), Upload TES Trade Request (10612)
 - added valid value *Compression (50)* to field *TrdType* in messages Approve TES Trade Request (10603), Delete TES Trade Request (10602), Enter TES Trade Request(10600), Modify TES Trade Request (10601), Approve TES Trade Broadcast (10607), TES Broadcast (10604), Delete TES Trade Broadcast (10606), TES Execution Broadcast (10610), TES Trade Broadcast (10614), TES Trade Upload Broadcast (10613), Upload TES Trade Request (10612)
 - removed valid value *Enlight (1006)* from field *TrdType* in messages Approve TES Trade Request (10603), Delete TES Trade Request (10602), Enter TES Trade Request(10600), Modify TES Trade Request (10601), Approve TES Trade Broadcast (10607), TES Broadcast (10604), Delete TES Trade Broadcast (10606), TES Execution Broadcast (10610)
 - changed position (offset) of field *NoSides* in message Response to a CLIP Request (10133)
 - added valid values *Compression_Cancelled_By_User (110)*, *Compression_Cancelled_By_System (111)* to field *DeleteReason* in messages Delete Basket Broadcast (10626), Delete TES Trade Broadcast (10606)
 - changed position (offset) of field *CrossRequestID* in message CLIP Delete Request (10132)
 - removed fields *NegotiationID*, *NoSRQSRelatedTradeIDs* from messages Enter TES Trade Request(10600), Modify TES Trade Request (10601), TES Broadcast (10604), TES Trade Upload Broadcast (10613), Upload TES Trade Request (10612)
 - removed field *NoSRQSRelatedTradeIDs* Approve TES Trade Broadcast (10607)
 - removed sequence *SRQSRelatedTradeIDGrp* from messages Enter TES Trade Request(10600), Modify TES Trade Request (10601), Approve TES Trade Broadcast (10607), TES Broadcast (10604), TES Trade Upload Broadcast (10613), Upload TES Trade Request (10612)
 - changed position (offset) of field *UserStatus* in message User Logout Notification (10043)
 - removed valid values *Pre_Trade_Risk_Session_Limit_Exceeded (117)*, *Pre_Trade_Risk_BU_Limit_Exceeded (118)* from field *QuoteEntryRejectReason* in message Mass Quote Response (10406)
 - removed valid values *BU_Book_Order_Limit_Exceeded (10004)*, *Session_Book_Order_Limit_Exceeded (10005)* from field *SessionRejectReason* in message Reject (10010)
 - added field *HedgingInstruction* to messages SRQS Create Deal Notification (10708), SRQS Hit Quote Request (10704)
 - removed field *UnderlyingPx* from messages SRQS Enter Quote Request (10702), SRQS Quote Notification for Responder (10707)

- added field *QuoteRefPrice* to messages [SRQS Enter Quote Request \(10702\)](#), [SRQS Quote Notification for Responder \(10707\)](#)
- added field *LastUpdateTime* to messages [SRQS Negotiation Notification for Respondent \(10713\)](#), [SRQS Negotiation Notification for Requester \(10712\)](#)
- added valid value *BasisTrade (2)* to field *QuoteSubType* in messages [SRQS Negotiation Notification for Respondent \(10713\)](#), [SRQS Negotiation Notification for Requester \(10712\)](#), [SRQS Open Negotiation Notification for Respondent \(10711\)](#), [SRQS Open Negotiation Request \(10700\)](#), [SRQS Open Negotiation Notification for Requester \(10710\)](#)
- added field *ShowLastDealOnClosure* to messages [SRQS Negotiation Notification for Respondent \(10713\)](#), [SRQS Negotiation Notification for Requester \(10712\)](#), [SRQS Open Negotiation Request \(10700\)](#), [SRQS Open Negotiation Notification for Requester \(10710\)](#), [SRQS Update Negotiation Request \(10701\)](#)
- added valid values *Pending_Execution (6)*, *Pending_Reversal (7)*, *Approved_Reversal (8)*, *Reversed (9)*, *Cancelled_Reversal (10)* to field *TradeAllocStatus* in messages [Approve TES Trade Broadcast \(10607\)](#), [TES Broadcast \(10604\)](#), [TES Trade Upload Broadcast \(10613\)](#)
- added valid value *Accept (2)* to field *TradeReportType* in message [TES Broadcast \(10604\)](#)
- added field *ReversalApprovalTime* to message [TES Broadcast \(10604\)](#)
- added field *ReversalIndicator* to message [TES Trade Broadcast \(10614\)](#)

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