

# Deutsche Börse Group's T7

## Enhanced Trading Interface

### Cash Message Reference

Release 7.0

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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.

<b>BOC</b>	Book or Cancel Order
<b>ETI</b>	Enhanced Trading Interface
<b>FOK</b>	Fill or Kill
<b>GDF</b>	Good for Day
<b>GTC</b>	Good till Cancelled
<b>GTD</b>	Good till Date
<b>GTX</b>	Good till Crossing
<b>HF</b>	High-frequency (session)
<b>IOC</b>	Immediate or Cancel Order
<b>LF</b>	Low-frequency (session)
<b>OCO</b>	One Cancels the Other Order
<b>PS (GW)</b>	Partition specific (gateway)
<b>SMP</b>	Self Match Prevention
<b>TES</b>	T7 Entry Service

## 2 Introduction

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

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

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

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

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

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

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

## 3 Message Formats

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

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

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

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

### 3.1 Message Fragmentation

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

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

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



## 3.2 Data Types

ETI supports the following data types:

ETI Data Type	Description	No Value
signed int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, signed integers two's complement representation.	1 byte signed int: 0x80 2 byte signed int: 0x8000 4 byte signed int: 0x80000000 8 byte signed int: 0x8000000000000000
unsigned int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, unsigned integers.	1 byte unsigned int: 0xFF 2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFF
Float	Encoded as 8-byte signed integer (8 implicit decimals).	0x8000000000000000
FloatDecimal4	Encoded as 8-byte signed integer (4 implicit decimals).	0x8000000000000000
Float Decimal6	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.
214	Session Gateway Assignment expired.
215	Gateway not reserved to Session.
216	Gateway is standby.
217	Session login limit reached.
218	Partition not reachable by HF Gateway.
219	Partition not reachable by PS Gateway.
222	No Gateway available.
223	User entitlement data timeout.
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10004	Pre-trade risk limit for open orders on Business Unit level exceeded.
10005	Pre-trade risk limit for open orders on session level exceeded.
10006	Stop buy price not reasonable.
10007	Stop sell price not reasonable.
10008	GFD order is not executable on current business day.
10009	Execution restriction and instrument state mismatch.
10011	Order maintenance not allowed in current state.

## 4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 7.0
- Build Number: 70.730.2.ga-70008010-56

Additionally, ETI clients implementing interface version '6.1' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI version '6.1' and '7.0'.

## 4.1 Session Layer

ETI Message	TemplateID (28500)	Sender	FIX Message	Msg Type (35)
Connection Gateway Request	10020	Participant	Logon	A
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	PartyDetailListRequest	CF
User List Inquire Response	10039	ETI Gateway	PartyDetailListReport	CG

## 4.2 Order Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
New Order Single	10100	Participant	NewOrderSingle	D
New Order Single (short layout)	10125	Participant	NewOrderSingle	D
New Order 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 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 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
Trailing Stop Order Update Notification	10127	ETI Gateway	ExecutionReport	8
Extended Order Information	10117	ETI Gateway	ExecutionReport	8
Extended Deletion Report	10128	ETI Gateway	ExecutionReport	8

### 4.3 Best Quote Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
BEST Quote Request	10412	Participant	Quote	S
BEST Quote Response	10413	ETI Gateway	QuoteAck	CW

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
BEST Quote Execution Notification	10414	ETI Gateway	QuoteExecutionReport	U8

#### 4.4 Quote Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Mass Quote	10405	Participant	MassQuote	i
Request For Quote Notification	10415	ETI Gateway	QuoteRequest	R
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

#### 4.5 Quote and Cross Request

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

#### 4.6 Issuer Model

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Issuer Specific Information	10316	ETI Gateway	MarketDataSnapshotFull-Refresh	W
Issuer Security State Change Request	10314	Participant	SecurityStatusDefinition-Request	U27
Issuer Security State Change Response	10315	ETI Gateway	SecurityStatus	f

## 4.7 TES Trading

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Enter TES Trade Request	10600	Participant	TradeCaptureReport	AE
TES Response	10611	ETI Gateway	TradeCaptureReportAck	AR
TES Status Broadcast	10615	ETI Gateway	TradingSessionStatus	h
TES Broadcast	10604	ETI Gateway	TradeCaptureReport	AE
Modify TES Trade Request	10601	Participant	TradeCaptureReport	AE
Delete TES Trade Request	10602	Participant	TradeCaptureReport	AE
Delete TES Trade Broadcast	10606	ETI Gateway	TradeCaptureReport	AE
Approve TES Trade Request	10603	Participant	TradeCaptureReport	AE
Approve TES Trade Broadcast	10607	ETI Gateway	TradeCaptureReport	AE
TES Execution Broadcast	10610	ETI Gateway	TradeCaptureReport	AE
TES Trade Broadcast	10614	ETI Gateway	TradeCaptureReport	AE

## 4.8 Other

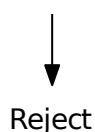
ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Party Action Report	10042	ETI Gateway	PartyActionReport	DI
Trade Notification	10500	ETI Gateway	TradeCaptureReport	AE
Trade Notification Status	10501	ETI Gateway	TradingSessionStatus	h
Service Availability	10030	ETI Gateway	UserNotification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

## 5 Session Layer

### 5.1 Connection Gateway Request

This message is not supported any longer and will be rejected by T7.

Connection Gateway Request

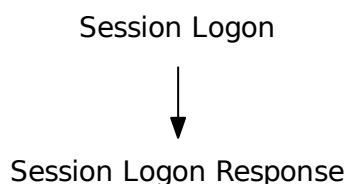


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10020 (Logon, MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</i>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<i>&lt;Message Body&gt;</i>						
20055	PartyIDSessionID	Y	4	24	unsigned int	Session ID.
5948	PartitionID	N	2	28	unsigned int	To be set for HF sessions when asking for a partition specific gateway.
1408	DefaultCstmAppVer-ID	Y	30	30	Fixed String (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
554	Password	Y	32	60	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F
39040	Pad4	U	4	92	Fixed String	not used



## 5.2 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>&lt;MessageHeaderIn&gt;</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: 10000 (Logon, MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</i>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<i>&lt;Message Body&gt;</i>						
108	HeartBtInt	N	4	24	unsigned int	Heartbeat interval in milliseconds. See also the ETI Manual, chapter Heartbeat.
20055	PartyIDSessionID	Y	4	28	unsigned int	Session ID.
1408	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
554	Password	Y	32	62	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25012	ApplUsageOrders	Y	1	94	char	Participant application: type of order processing. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Automated</td> </tr> <tr> <td>M</td> <td>Manual</td> </tr> <tr> <td>B</td> <td>Both (Automated and Manual)</td> </tr> <tr> <td>N</td> <td>None</td> </tr> </tbody> </table>	Value	Description	A	Automated	M	Manual	B	Both (Automated and Manual)	N	None
Value	Description															
A	Automated															
M	Manual															
B	Both (Automated and Manual)															
N	None															
25013	ApplUsageQuotes	Y	1	95	char	Participant application: type of quote processing. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Automated</td> </tr> <tr> <td>M</td> <td>Manual</td> </tr> <tr> <td>B</td> <td>Both (Automated and Manual)</td> </tr> <tr> <td>N</td> <td>None</td> </tr> </tbody> </table>	Value	Description	A	Automated	M	Manual	B	Both (Automated and Manual)	N	None
Value	Description															
A	Automated															
M	Manual															
B	Both (Automated and Manual)															
N	None															
25014	OrderRoutingIndicator	Y	1	96	char	Indicates if the participant application is an order routing system. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Yes</td> </tr> <tr> <td>N</td> <td>No</td> </tr> </tbody> </table>	Value	Description	Y	Yes	N	No				
Value	Description															
Y	Yes															
N	No															
1600	FIXEngineName	N	30	97	Fixed String (0-terminable)	Provides the name of the infrastructure component being used for session level communication. Normally this would be the FIX Engine or FIX Gateway product name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E										
1601	FIXEngineVersion	N	30	127	Fixed String (0-terminable)	Provides the version of the FIX infrastructure component. Valid characters: \x20,\x22-\x7B,\x7D,\x7E										
1602	FIXEngineVendor	N	30	157	Fixed String (0-terminable)	Provides the name of the vendor providing the FIX infrastructure component. Valid characters: \x20,\x22-\x7B,\x7D,\x7E										

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

### 5.3 Session Logon Response

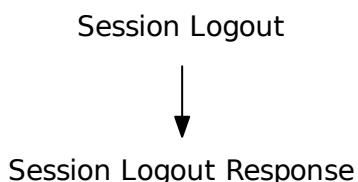
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</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: 10001 (Logon, MsgType = A)
39020	Pad2	U	2	6	Fixed String	not used
<i>&lt;ResponseHeader&gt;</i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i>&lt;Message Body&gt;</i>						
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnectLimit	Y	4	44	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.
108	HeartBtInt	Y	4	48	unsigned int	Heartbeat interval in milliseconds. See also the ETI Manual, chapter Heartbeat.
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
1301	MarketID	Y	2	56	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>3</td><td>XETR</td></tr> <tr><td>4</td><td>XVIE</td></tr> <tr><td>5</td><td>XDUB</td></tr> <tr><td>6</td><td>XMAL</td></tr> <tr><td>7</td><td>XBUL</td></tr> <tr><td>8</td><td>XBUD</td></tr> <tr><td>9</td><td>XLJU</td></tr> <tr><td>10</td><td>XPRA</td></tr> <tr><td>11</td><td>XZAG</td></tr> <tr><td>*</td><td>More values</td></tr> </tbody> </table>	Value	Description	3	XETR	4	XVIE	5	XDUB	6	XMAL	7	XBUL	8	XBUD	9	XLJU	10	XPRA	11	XZAG	*	More values
Value	Description																											
3	XETR																											
4	XVIE																											
5	XDUB																											
6	XMAL																											
7	XBUL																											
8	XBUD																											
9	XLJU																											
10	XPRA																											
11	XZAG																											
*	More values																											
339	TradSesMode	Y	1	58	unsigned int	Trading session mode. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>1</td><td>Development</td></tr> <tr><td>2</td><td>Simulation</td></tr> <tr><td>3</td><td>Production</td></tr> <tr><td>4</td><td>Acceptance</td></tr> </tbody> </table>	Value	Description	1	Development	2	Simulation	3	Production	4	Acceptance												
Value	Description																											
1	Development																											
2	Simulation																											
3	Production																											
4	Acceptance																											
1408	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>C0003</td><td>Cash subversion</td></tr> </tbody> </table>	Value	Description	C0003	Cash subversion																		
Value	Description																											
C0003	Cash subversion																											
39020	Pad2	U	2	94	Fixed String	not used																						

## 5.4 Session Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RequestHeader&gt;</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

## 5.5 Session Logout Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</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>&lt;ResponseHeader&gt;</i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used

## 5.6 Session Logout Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10012 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<i>&lt;NotifHeader&gt;</i>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<i>&lt;Message Body&gt;</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



## 5.7 Heartbeat

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</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

## 5.8 Heartbeat Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</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>&lt;NotifHeader&gt;</i>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.

## 5.9 Legal Notification

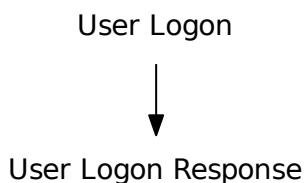
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</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>&lt;RBCHheader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
39070	Pad7	U	7	33	Fixed String	not used						
<i>&lt;Message Body&gt;</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						

## 5.10 User Logon

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
553	Username	Y	4	24	unsigned int	User ID.
554	Password	Y	32	28	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F
39040	Pad4	U	4	60	Fixed String	not used

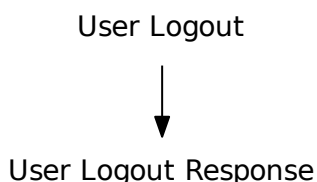
## 5.11 User Logon Response

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>&lt;MessageHeaderOut&gt;</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>&lt;ResponseHeader&gt;</i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used

## 5.12 User Logout

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10029 (User-Request, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
553	Username	Y	4	24	unsigned int	User ID.
39040	Pad4	U	4	28	Fixed String	not used

## 5.13 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>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;ResponseHeader&gt;</i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used



## 5.14 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>&lt;MessageHeaderOut&gt;</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>&lt;NotifHeader&gt;</i>										
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.				
<i>&lt;Message Body&gt;</i>										
926	UserStatus	Y	1	16	unsigned int	The status of the User <table border="1"> <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									
39030	Pad3	U	3	17	Fixed String	not used				
553	Username	Y	4	20	unsigned int	User ID.				
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).				
39060	Pad6	U	6	26	Fixed String	not used				
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E				

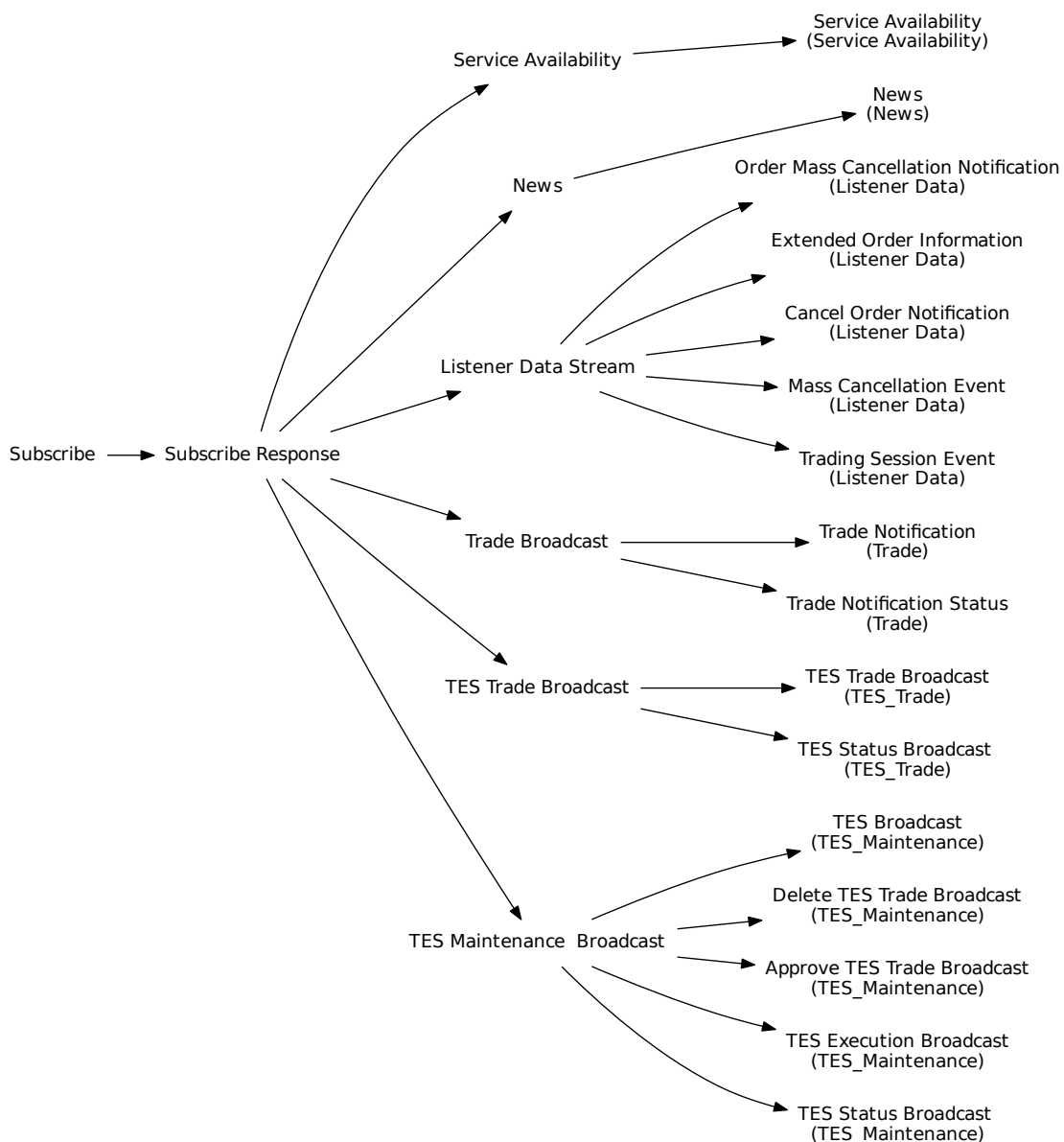
## 5.15 Throttle Update Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;NotifHeader&gt;</i>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<i>&lt;Message Body&gt;</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.

## 5.16 Subscribe

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
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: 10025 (ApplicationMessageRequest, Msg-Type = BW)														
25028	NetworkMsgID	U	8	6	Fixed String	not used														
39020	Pad2	U	2	14	Fixed String	not used														
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</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 1066 1409 1361"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> </tbody> </table>	Value	Description	1	Trade	2	News	3	Service Availability	5	Listener Data	7	TES Maintenance	8	TES Trade
Value	Description																			
1	Trade																			
2	News																			
3	Service Availability																			
5	Listener Data																			
7	TES Maintenance																			
8	TES Trade																			
39030	Pad3	U	3	29	Fixed String	not used														

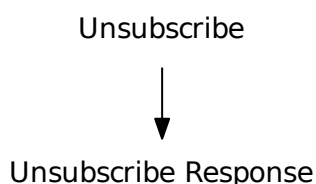
## 5.17 Subscribe Response

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>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10005 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<i>&lt;ResponseHeader&gt;</i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i>&lt;Message Body&gt;</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

## 5.18 Unsubscribe

This message is used to revoke a broadcast subscription.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</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

## 5.19 Unsubscribe Response

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

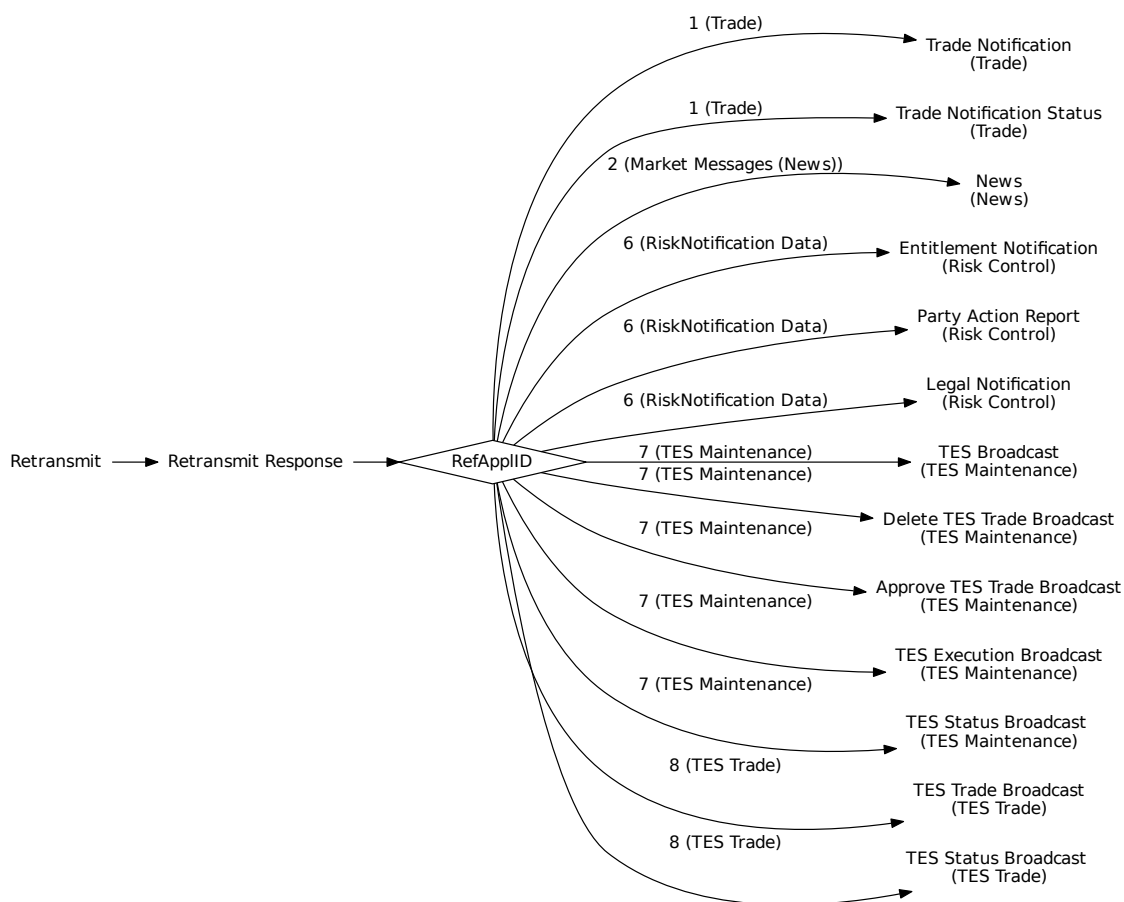
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType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

## 5.20 Retransmit

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

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

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



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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.												
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10008 (ApplicationMessageRequest, Msg-Type = BW)												
25028	NetworkMsgID	U	8	6	Fixed String	not used												
39020	Pad2	U	2	14	Fixed String	not used												
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>																		
1182	ApplBegSeqNum	N	8	24	SeqNum	"no value" means first known sequence number: 1												
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.												
5948	PartitionID	Y	2	40	unsigned int	The application sequence numbers are only unique per RefApplID, SubscriptionScope and PartionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. For News and Risk Control broadcast to be set to 0.												
1355	RefApplID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="991 1507 1409 1760"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> </tbody> </table>	Value	Description	1	Trade	2	News	6	Risk Control	7	TES Maintenance	8	TES Trade
Value	Description																	
1	Trade																	
2	News																	
6	Risk Control																	
7	TES Maintenance																	
8	TES Trade																	
39050	Pad5	U	5	43	Fixed String	not used												

## 5.21 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.

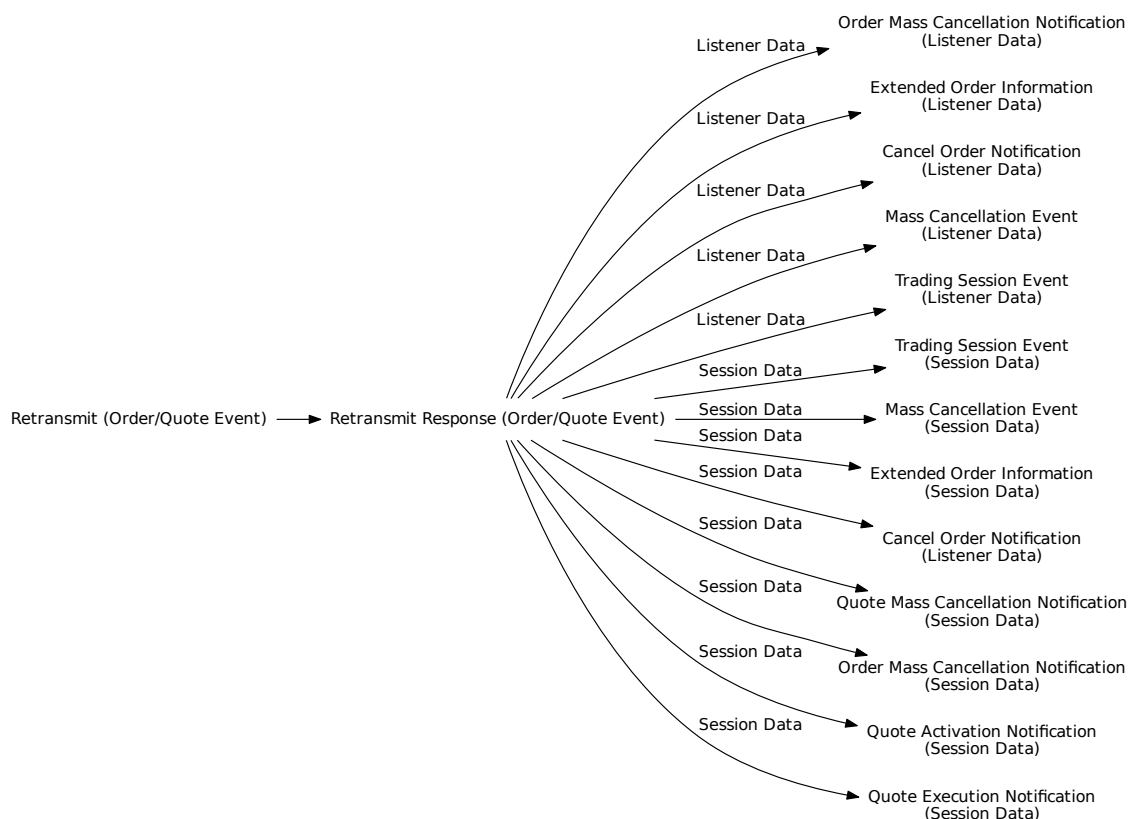
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1357	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

## 5.22 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.
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
<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	U	4	20	unsigned int	not used						
<i>&lt;Message Body&gt;</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 1061 1410 1189"> <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						

## 5.23 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>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;ResponseHeader&gt;</i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i>&lt;Message Body&gt;</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 ApplBeg-MsgID).
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

## 5.24 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>&lt;MessageHeaderOut&gt;</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: 10010 (Reject, MsgType = 3)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;NRResponseHeaderME&gt;</i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
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	Gateway response out timestamp.						
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 1397 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>&lt;Message Body&gt;</i>												
373	SessionRejectReason	Y	4	56	unsigned int	Error code. Valid values are listed after this table.						
30354	VarTextLen	Y	2	60	Counter	Number of used bytes for field VarText (30355).						
1409	SessionStatus	Y	1	62	unsigned int	Session status. <table border="1" data-bbox="991 1877 1409 2002"> <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						



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30355	VarText	Y	2000	64	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

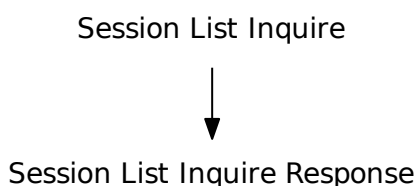
Valid Values of SessionRejectReason (datatype SessionRejectReason)

Valid Value	Description
1	Required Tag Missing
5	Value is incorrect (out of range) for this tag
7	Decryption problem
11	Invalid TemplatID
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
214	Session Gateway assignment expired
215	Gateway not reserved to Session
216	Login to a Standby Gateway
217	Number of Session Logins exceeds limit
218	Order Management request for a partition that is not reachable by the HF Gateway
219	Order Management request for a partition that is not reachable by the PS Gateway
222	No Gateway available
223	User Entitlement Data time out
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
10004	Book Order limit exceeded on BU level
10005	Book Order limit exceeded on Session level
10006	Stop buy price not reasonable
10007	Stop sell price not reasonable
10008	GFD order is not executable on current business day
10009	BOC order rejected in state other than cont.
10011	Order maintenance not allowed in current state

## 5.25 Session List Inquire

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

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RequestHeader&gt;</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

## 5.26 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>&lt;MessageHeaderOut&gt;</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>&lt;ResponseHeader&gt;</i>														
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.								
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.								
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.								
39040	Pad4	U	4	28	Fixed String	not used								
<i>&lt;Message Body&gt;</i>														
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response								
39060	Pad6	U	6	34	Fixed String	not used								
<i>&lt;SessionsGrp&gt;</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								

## 5.27 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>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

## 5.28 Trade Enrichment List Inquire Response

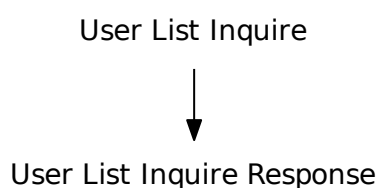
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;ResponseHeader&gt;</i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i>&lt;Message Body&gt;</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>&lt;EnrichmentRulesGrp&gt;</i>						Cardinality: 0-400, Record counter: NoEnrichmentRules
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule
25007	>FreeText1	N	12	58	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	70	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E

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

## 5.29 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>&lt;MessageHeaderIn&gt;</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-DetailListRequest, MsgType = CF)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

## 5.30 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>&lt;MessageHeaderOut&gt;</i>														
9	BodyLen	Y	4	0	unsigned int	Number 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 (Party-DetailListReport, MsgType = CG)								
39020	Pad2	U	2	6	Fixed String	not used								
<i>&lt;ResponseHeader&gt;</i>														
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.								
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.								
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.								
39040	Pad4	U	4	28	Fixed String	not used								
<i>&lt;Message Body&gt;</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>&lt;PartyDetailsGrp&gt;</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													

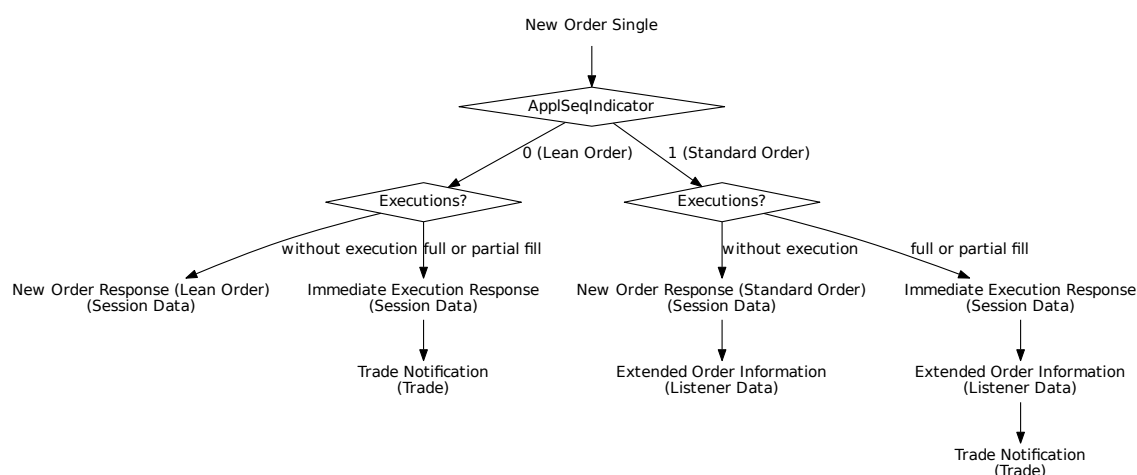


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22276	>PartyDetailDeskID	N	3	68	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20
39000	>Pad1	U	1	71	Fixed String	not used

## 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>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10100 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
44	Price	N	8	24	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
1138	DisplayQty	N	8	40	Qty	Display quantity for iceberg orders
1085	DisplayLowQty	N	8	48	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	8	56	Qty	Maximum display quantity - used by iceberg orders with random refill

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
99	StopPx	N	8	64	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
25125	VolumeDiscoveryPrice	N	8	72	PriceType	Price limit a Volume Discovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	80	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	88	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
11	ClOrdID	N	8	96	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	104	signed int	Instrument identifier.
20003	PartyIDClientID	N	8	112	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIDInvestment-DecisionMaker	N	8	120	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	128	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
432	ExpireDate	N	4	136	LocalMktDate	Date of order expiry. Required if Time-InForce (59) = 6.
1300	MarketSegmentID	Y	4	140	signed int	Product identifier.
28744	MatchInstCrossID	N	4	144	unsigned int	Self Match Prevention ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
28703	ApplSeqIndicator	Y	1	148	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	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															
40	OrdType	Y	1	150	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	151	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory				
Value	Description															
0	None															
2	Mandatory															
25126	ValueCheckTypeValue	Y	1	152	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
25127	ValueCheckType-Quantity	Y	1	153	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
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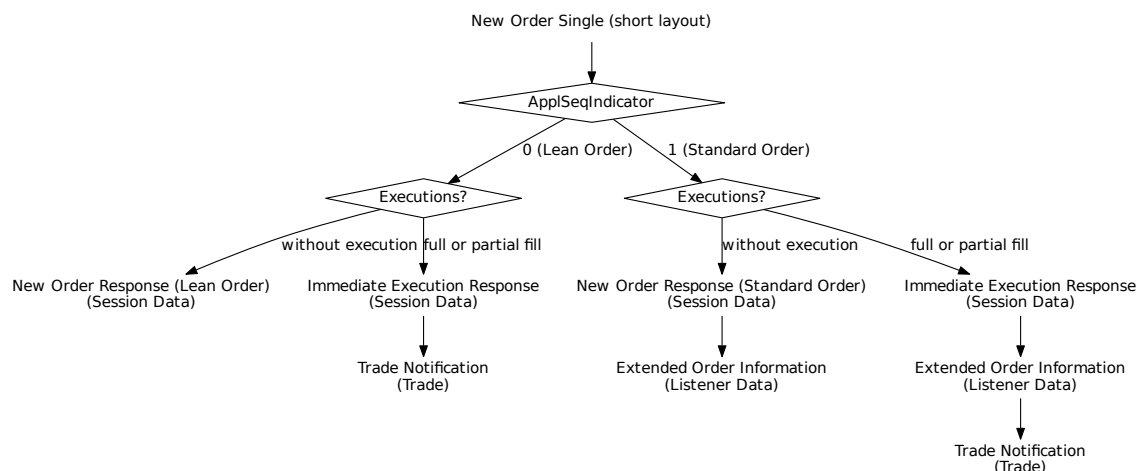
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
23002	OrderAttribute-LiquidityProvision	Y	1	154	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </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	155	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)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC)	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	5	Good Till Crossing (GTX)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																			
0	Day (GFD)																			
1	Good Till Cancelled (GTC)																			
3	Immediate or Cancel (IOC)																			
4	Fill Or Kill (FOK)																			
5	Good Till Crossing (GTX)																			
6	Good Till Date (GTD) - Standard Orders only																			
18	Execlnst	Y	1	156	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')																			
625	TradingSessionSubID	N	1	157	unsigned int	<p>Marks a certain order as a closing auction one.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>6</td> <td>Intraday Auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </tbody> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	6	Intraday Auction	8	Any auction				
Value	Description																			
2	Opening or opening auction																			
4	Closing or closing auction																			
6	Intraday Auction																			
8	Any auction																			

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>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
2704	ExDestinationType	N	1	159	unsigned int	<p>Identifies the type of execution destination for the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI						
Value	Description															
3	Can be traded on a trading venue or SI															
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	160	unsigned int	<p>Qualifier for field PartyIdInvestment-DecisionMaker. 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	161	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															
25007	FreeText1	N	12	162	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	174	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	186	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
30011	FIXCOrdID	N	20	202	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39020	Pad2	U	2	222	Fixed String	not used

## 6.2 New Order Single (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</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: 10125 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
44	Price	Y	8	32	PriceType	Limit price.
38	OrderQty	Y	8	40	Qty	Total Order Quantity.
11	ClOrdID	Y	8	48	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
28744	MatchInstCrossID	N	4	80	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	84	unsigned int	Identifies an enrichment rule						
54	Side	Y	1	86	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
28703	ApplSeqIndicator	Y	1	87	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
18	Execlnst	Y	1	93	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
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2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															
1815	TradingCapacity	Y	1	94	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
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6	MarketMaker															
9	Riskless Principal															
2704	ExDestinationType	N	1	95	unsigned int	<p>Identifies the type of execution destination for the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI						
Value	Description															
3	Can be traded on a trading venue or SI															
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	96	unsigned int	<p>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															

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

### 6.3 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>&lt;MessageHeaderOut&gt;</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 (Execution-Report, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;ResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1397 1409 1485"> <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 1762 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									
<i>&lt;Message Body&gt;</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.										
25108	OrderIDSfx	Y	4	120	unsigned int	System order version number.										
39	OrdStatus	Y	1	124	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	125	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	126	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted	107	FOK Order accepted
Value	Description															
101	Order add accepted															
105	IOC Order accepted															
212	Book or Cancel Order accepted															
107	FOK Order accepted															
2523	CrossedIndicator	Y	1	128	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)				
Value	Description															
0	No crossing (Order not subject to crossing)															
1	Cross rejected (Order subject to crossing and match prevented)															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1823	Triggered	Y	1	129	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													
39060	Pad6	U	6	130	Fixed String	not used								

## 6.4 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>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (Execution-Report, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1397 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>&lt;Message Body&gt;</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.				
25108	OrderIDSfx	Y	4	88	unsigned int	System order version number.				



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
39	OrdStatus	Y	1	92	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	4	Cancelled	9	Suspended		
Value	Description															
0	New															
4	Cancelled															
9	Suspended															
150	ExecType	Y	1	93	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	94	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>107</td> <td>FOK Order accepted</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted	107	FOK Order accepted
Value	Description															
101	Order add accepted															
105	IOC Order accepted															
212	Book or Cancel Order accepted															
107	FOK Order accepted															
2523	CrossedIndicator	Y	1	96	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)															
1823	Triggered	Y	1	97	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															
39060	Pad6	U	6	98	Fixed String	not used										

## 6.5 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>&lt;MessageHeaderOut&gt;</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 (Execution-Report, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;ResponseHeaderME&gt;</i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
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	Gateway response out timestamp.						
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	AppID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1435 1409 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
28704	AppMsgID	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 1800 1409 1928"> <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>&lt;Message Body&gt;</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.												
21009	TrdRegTSEntryTime	N	8	112	UTCTimestamp	The entry timestamp is the time of the creation of the order.												
21008	TrdRegTSTime-Priority	N	8	120	UTCTimestamp	Priority timestamp.												
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.												
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.												
1138	DisplayQty	N	8	152	Qty	Display quantity for iceberg orders												
1300	MarketSegmentID	Y	4	160	signed int	Product identifier.												
25108	OrderIDSfx	Y	4	164	unsigned int	System order version number.												
378	ExecRestatement-Reason	Y	2	168	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	102	Order modify accepted	105	IOC Order accepted	107	FOK Order accepted	181	Ownership Changed
Value	Description																	
101	Order add accepted																	
102	Order modify accepted																	
105	IOC Order accepted																	
107	FOK Order accepted																	
181	Ownership Changed																	
54	Side	Y	1	170	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	171	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>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																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
150	ExecType	Y	1	172	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	F	Trade												
Value	Description																					
F	Trade																					
574	MatchType	Y	1	173	unsigned int	The point in the matching process at which this trade was matched. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>9</td> <td>Systematic Internaliser</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continous Aution</td> </tr> </tbody> </table>	Value	Description	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	9	Systematic Internaliser	11	Auto match resting order	12	Auto match at midpoint	14	Continous Aution
Value	Description																					
4	Auto-match incoming order																					
5	Cross Auction																					
7	Call Auction																					
9	Systematic Internaliser																					
11	Auto match resting order																					
12	Auto match at midpoint																					
14	Continous Aution																					
1823	Triggered	Y	1	174	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	175	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)																					
1362	NoFills	Y	1	176	Counter	Specifies the number of partial fills included in this Execution Report.																
39070	Pad7	U	7	177	Fixed String	not used																
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills																
1364	>FillPx	Y	8	184	PriceType	Price of Fill.																
1365	>FillQty	Y	8	192	Qty	Quantity of Fill.																
28708	>FillMatchID	Y	4	200	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1363	>FillExecID	Y	4	204	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
1443	>FillLiquidityInd	N	1	208	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="991 663 1409 792"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> </tbody> </table>	Value	Description	2	Removed Liquidity	5	Triggered Stop Order
Value	Description											
2	Removed Liquidity											
5	Triggered Stop Order											
39070	>Pad7	U	7	209	Fixed String	not used						

## 6.6 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>&lt;MessageHeaderOut&gt;</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 (Execution-Report, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;RBCHeaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1355 1409 1442"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1525 1409 1653"> <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 1848 1409 1975"> <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>&lt;Message Body&gt;</i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.																						
11	CIOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.																						
41	OrigCIOrdID	N	8	80	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.																						
48	SecurityID	Y	8	88	signed int	Instrument identifier.																						
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.																						
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.																						
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.																						
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.																						
1138	DisplayQty	N	8	128	Qty	Display quantity for iceberg orders																						
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.																						
25108	OrderIDSfx	Y	4	140	unsigned int	System order version number.																						
378	ExecRestatement-Reason	Y	2	144	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="991 1261 1410 1995"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>108</td> <td>Book Order executed</td> </tr> <tr> <td>164</td> <td>One-cancels-the-other Order has been triggered</td> </tr> <tr> <td>172</td> <td>Stop Order has been triggered</td> </tr> <tr> <td>150</td> <td>Closing Auction Order has been inactivated</td> </tr> <tr> <td>152</td> <td>Opening Auction Order has been inactivated</td> </tr> <tr> <td>154</td> <td>Any Auction Order has been inactivated</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>155</td> <td>Order refreshed</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	108	Book Order executed	164	One-cancels-the-other Order has been triggered	172	Stop Order has been triggered	150	Closing Auction Order has been inactivated	152	Opening Auction Order has been inactivated	154	Any Auction Order has been inactivated	199	Pending order cancellation executed (end of FREEZE state)	181	Ownership Changed	155	Order refreshed
Value	Description																											
101	Order add accepted																											
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164	One-cancels-the-other Order has been triggered																											
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154	Any Auction Order has been inactivated																											
199	Pending order cancellation executed (end of FREEZE state)																											
181	Ownership Changed																											
155	Order refreshed																											

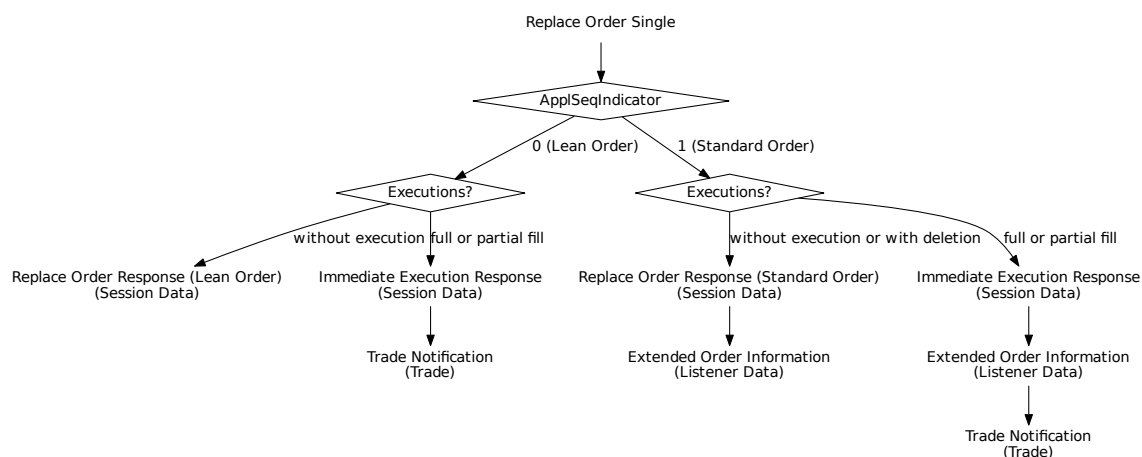
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
54	Side	Y	1	146	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell										
Value	Description																					
1	Buy																					
2	Sell																					
39	OrdStatus	Y	1	147	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>	Value	Description	1	Partially filled	2	Filled	9	Suspended	4	Cancelled						
Value	Description																					
1	Partially filled																					
2	Filled																					
9	Suspended																					
4	Cancelled																					
150	ExecType	Y	1	148	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	F	Trade	9	Suspended										
Value	Description																					
F	Trade																					
9	Suspended																					
574	MatchType	Y	1	149	unsigned int	The point in the matching process at which this trade was matched. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>9</td> <td>Systematic Internaliser</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> </tbody> </table>	Value	Description	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	9	Systematic Internaliser	11	Auto match resting order	12	Auto match at midpoint	14	Continuous Auction
Value	Description																					
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5	Cross Auction																					
7	Call Auction																					
9	Systematic Internaliser																					
11	Auto match resting order																					
12	Auto match at midpoint																					
14	Continuous Auction																					
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																					



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
2523	CrossedIndicator	Y	1	151	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	152	Fixed String	User defined client order ID Valid characters: \x20-\x7E												
1362	NoFills	Y	1	172	Counter	Specifies the number of partial fills included in this Execution Report.												
39030	Pad3	U	3	173	Fixed String	not used												
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills												
1364	>FillPx	Y	8	176	PriceType	Price of Fill.												
1365	>FillQty	Y	8	184	Qty	Quantity of Fill.												
28708	>FillMatchID	Y	4	192	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.												
1363	>FillExecID	Y	4	196	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.												
1443	>FillLiquidityInd	N	1	200	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity	4	Auction	5	Triggered Stop Order	6	Triggered OCO Order	7	Triggered Market Order
Value	Description																	
1	Added Liquidity																	
4	Auction																	
5	Triggered Stop Order																	
6	Triggered OCO Order																	
7	Triggered Market Order																	
39070	>Pad7	U	7	201	Fixed String	not used												

## 6.7 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>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10106 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</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	CIOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigCIOrdID	N	8	40	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	Y	8	48	signed int	Instrument identifier.
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
38	OrderQty	Y	8	64	Qty	Total Order Quantity.
1138	DisplayQty	N	8	72	Qty	Display quantity for iceberg orders
1085	DisplayLowQty	N	8	80	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	8	88	Qty	Maximum display quantity - used by iceberg orders with random refill
99	StopPx	N	8	96	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
25125	VolumeDiscoveryPrice	N	8	104	PriceType	Price limit a Volume Discovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	112	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	120	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
20003	PartyIDClientID	N	8	128	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIDInvestment-DecisionMaker	N	8	136	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	144	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
432	ExpireDate	N	4	152	LocalMktDate	Date of order expiry. Required if Time-InForce (59) = 6.										
1300	MarketSegmentID	Y	4	156	signed int	Product identifier.										
28744	MatchInstCrossID	N	4	160	unsigned int	Self Match Prevention ID.										
20655	TargetPartyIDSession-ID	N	4	164	unsigned int	Session ID.										
28703	ApplSeqIndicator	Y	1	168	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
54	Side	Y	1	169	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
40	OrdType	Y	1	170	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															
28710	PriceValidityCheck-Type	Y	1	171	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory				
Value	Description															
0	None															
2	Mandatory															
25126	ValueCheckTypeValue	Y	1	172	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
625	TradingSessionSubID	N	1	177	unsigned int	<p>Marks a certain order as a closing auction one.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>6</td> <td>Intraday Auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </tbody> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	6	Intraday Auction	8	Any auction
Value	Description															
2	Opening or opening auction															
4	Closing or closing auction															
6	Intraday Auction															
8	Any auction															
28749	StopPxIndicator	N	1	178	unsigned int	<p>The StopPxIndicator applies to trailing stop orders only. Because of continuous updates of the trailing stopPx on the T7 matching engine, some users may decide to keep the T7 generated T7 stop price and thus do not want to explicitly overwrite the stopPx as part of the replace order message. This can be achieved setting the stopPxIndicator to do not overwrite.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not overwrite</td> </tr> <tr> <td>1</td> <td>Overwrite</td> </tr> </tbody> </table>	Value	Description	0	Do not overwrite	1	Overwrite				
Value	Description															
0	Do not overwrite															
1	Overwrite															
1815	TradingCapacity	Y	1	179	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
2704	ExDestinationType	N	1	180	unsigned int	<p>Identifies the type of execution destination for the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI						
Value	Description															
3	Can be traded on a trading venue or SI															

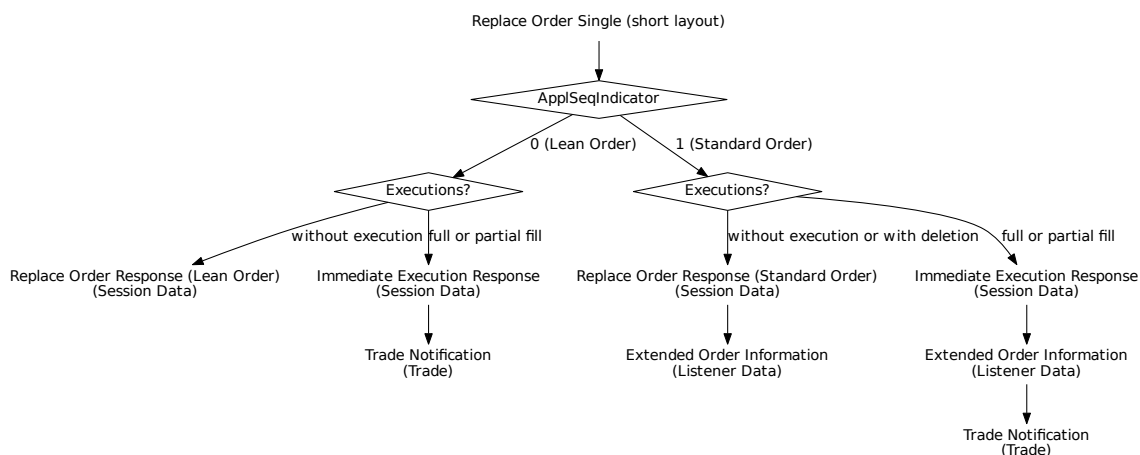
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	181	unsigned int	<p>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural 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	182	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											
28743	OwnershipIndicator	Y	1	183	unsigned int	<p>Indicator to change the ownership of an order</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not change ownership</td> </tr> <tr> <td>1</td> <td>Change ownership to executing party (User ID)</td> </tr> </tbody> </table>	Value	Description	0	Do not change ownership	1	Change ownership to executing party (User ID)
Value	Description											
0	Do not change ownership											
1	Change ownership to executing party (User ID)											
25007	FreeText1	N	12	184	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	196	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25107	FreeText4	N	16	208	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
30011	FIXCIOrdID	N	20	224	Fixed String	User defined client order ID Valid characters: \x20-\x7E
39040	Pad4	U	4	244	Fixed String	not used



## 6.8 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>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
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.						
20003	PartyIDClientID	N	8	64	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.						
20122	PartyIDInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	92	unsigned int	Identifies an enrichment rule						
54	Side	Y	1	94	unsigned int	Side of the order. <table border="1" data-bbox="991 1563 1409 1688"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
28710	PriceValidityCheck-Type	Y	1	95	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1" data-bbox="991 1912 1409 2038"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory
Value	Description											
0	None											
2	Mandatory											

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
18	Execlnst	Y	1	101	unsigned int	<p>Instructions for order handling.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description															
1	Persistent Order (FIX value 'H')															
2	Non-persistent Order (FIX value 'Q')															
5	Persistent and Book or Cancel order (FIX value 'H 6')															
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')															
1815	TradingCapacity	Y	1	102	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
2704	ExDestinationType	N	1	103	unsigned int	<p>Identifies the type of execution destination for the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI						
Value	Description															
3	Can be traded on a trading venue or SI															
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	104	unsigned int	<p>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	Y	1	105	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 521 1412 651"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
39060	Pad6	U	6	106	Fixed String	not used						

## 6.9 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>&lt;MessageHeaderOut&gt;</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 (Execution-Report, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;ResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1397 1409 1485"> <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 1762 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									
<i>&lt;Message Body&gt;</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.												
99	StopPx	N	8	112	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.												
151	LeavesQty	Y	8	120	Qty	Remaining quantity of an order.												
14	CumQty	Y	8	128	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	8	136	Qty	Total quantity cancelled for this order.												
1138	DisplayQty	N	8	144	Qty	Display quantity for iceberg orders												
21008	TrdRegTSTime-Priority	Y	8	152	UTCTimestamp	Priority timestamp.												
25108	OrderIDSfx	Y	4	160	unsigned int	System order version number.												
39	OrdStatus	Y	1	164	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </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	165	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	5	Replaced	L	Triggered				
Value	Description																	
4	Cancelled																	
5	Replaced																	
L	Triggered																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
378	ExecRestatement-Reason	Y	2	166	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> </tbody> </table>	Value	Description	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	212	Book or Cancel Order accepted	107	FOK Order accepted
Value	Description																	
102	Order modify accepted																	
105	IOC Order accepted																	
181	Ownership Changed																	
212	Book or Cancel Order accepted																	
107	FOK Order accepted																	
2523	CrossedIndicator	Y	1	168	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)						
Value	Description																	
0	No crossing (Order not subject to crossing)																	
1	Cross rejected (Order subject to crossing and match prevented)																	
1823	Triggered	Y	1	169	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO				
Value	Description																	
0	Not Triggered																	
1	Triggered Stop																	
2	Triggered OCO																	
39060	Pad6	U	6	170	Fixed String	not used												



## 6.10 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.

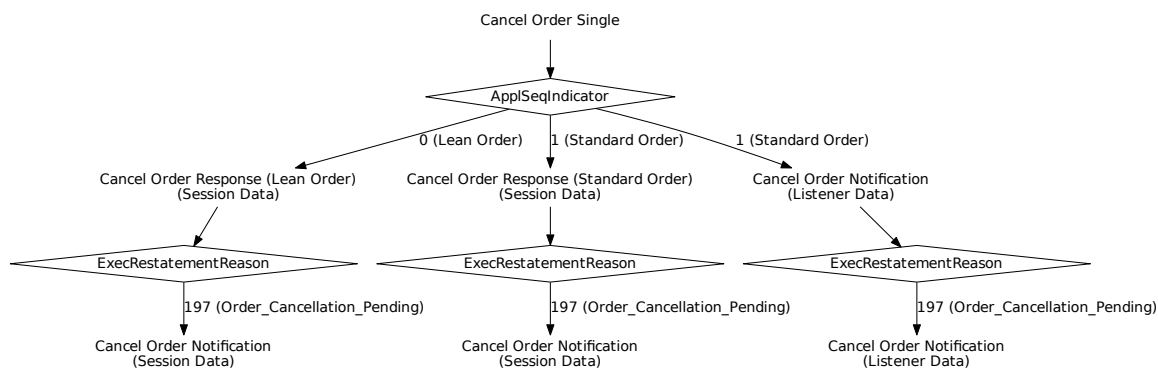
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (Execution-Report, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1397 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>&lt;Message Body&gt;</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	CIOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigCIOrdID	N	8	72	unsigned int	CIOrdID (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												
99	StopPx	N	8	96	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.												
151	LeavesQty	Y	8	104	Qty	Remaining quantity of an order.												
14	CumQty	Y	8	112	Qty	Cumulated executed quantity of an order.												
84	CxlQty	Y	8	120	Qty	Total quantity cancelled for this order.												
1138	DisplayQty	N	8	128	Qty	Display quantity for iceberg orders												
25108	OrderIDSfx	Y	4	136	unsigned int	System order version number.												
39	OrdStatus	Y	1	140	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	9	Suspended
Value	Description																	
0	New																	
1	Partially filled																	
2	Filled																	
4	Cancelled																	
9	Suspended																	
150	ExecType	Y	1	141	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	5	Replaced	L	Triggered				
Value	Description																	
4	Cancelled																	
5	Replaced																	
L	Triggered																	
378	ExecRestatement-Reason	Y	2	142	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> </tbody> </table>	Value	Description	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	212	Book or Cancel Order accepted	107	FOK Order accepted
Value	Description																	
102	Order modify accepted																	
105	IOC Order accepted																	
181	Ownership Changed																	
212	Book or Cancel Order accepted																	
107	FOK Order accepted																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2523	CrossedIndicator	Y	1	144	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)		
Value	Description													
0	No crossing (Order not subject to crossing)													
1	Cross rejected (Order subject to crossing and match prevented)													
1823	Triggered	Y	1	145	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO
Value	Description													
0	Not Triggered													
1	Triggered Stop													
2	Triggered OCO													
39060	Pad6	U	6	146	Fixed String	not used								

## 6.11 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>&lt;MessageHeaderIn&gt;</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: 10109 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</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	CIOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigCIOrdID	N	8	40	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
20655	TargetPartyIDSession-ID	N	4	76	unsigned int	Session ID that entered the order.						
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	80	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	81	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	FIXCIOrdID	N	20	82	Fixed String	User defined client order ID Valid characters: \x20-\x7E						
39020	Pad2	U	2	102	Fixed String	not used						

## 6.12 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>&lt;MessageHeaderOut&gt;</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 (Execution-Report, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;ResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1397 1409 1485"> <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 1762 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									
<i>&lt;Message Body&gt;</i>										
37	OrderID	Y	8	72	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				

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

## 6.13 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>&lt;MessageHeaderOut&gt;</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 (Execution-Report, MsgType = 8)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1397 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>&lt;Message Body&gt;</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	CIOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigCIOrdID	N	8	72	unsigned int	CIOrdID (11) of the last successfully processed task (request) referring to the specific order.				
48	SecurityID	Y	8	80	signed int	Instrument identifier.				
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.				



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
14	CumQty	Y	8	96	Qty	Cumulated executed quantity of an order.								
84	CxlQty	Y	8	104	Qty	Total quantity cancelled for this order.								
25108	OrderIDSfx	Y	4	112	unsigned int	System order version number.								
39	OrdStatus	Y	1	116	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended
Value	Description													
4	Cancelled													
6	Pending Cancel (i.e. result of Order Cancel Request)													
9	Suspended													
150	ExecType	Y	1	117	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)		
Value	Description													
4	Cancelled													
6	Pending Cancel (e.g. result of Order Cancel Request)													
378	ExecRestatement-Reason	Y	2	118	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion		
Value	Description													
103	Order delete accepted													
197	Pending order deletion													

## 6.14 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	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10112 (Execution-Report, 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	Gateway response out timestamp.						
28727	AppSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	AppMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	AppIID	N	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </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											

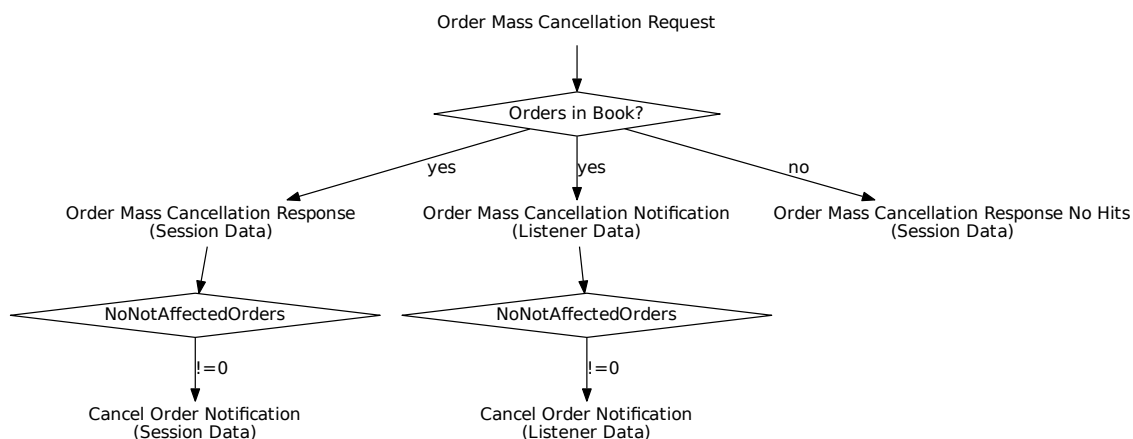
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 539 1409 622"> <thead> <tr> <th>Value</th> <th>Description</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>&lt;Message Body&gt;</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.				
25108	OrderIDSfx	Y	4	120	unsigned int	System order version number.				
1300	MarketSegmentID	Y	4	124	signed int	Product identifier.				
20036	PartyIDEntering- Trader	N	4	128	unsigned int	Entering User ID.				
20055	PartyIDSessionID	N	4	132	unsigned int	Session ID.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																
378	ExecRestatement-Reason	Y	2	136	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>0</td> <td>Corporate Action</td> </tr> <tr> <td>146</td> <td>End of Day processing</td> </tr> <tr> <td>8</td> <td>Exchange option</td> </tr> <tr> <td>292</td> <td>Dividend Payment</td> </tr> <tr> <td>294</td> <td>Last Trading Day</td> </tr> <tr> <td>295</td> <td>Trading Parameter Change</td> </tr> <tr> <td>296</td> <td>Currency Change</td> </tr> <tr> <td>297</td> <td>Product Assignment Change</td> </tr> <tr> <td>298</td> <td>Reference Price Change</td> </tr> <tr> <td>148</td> <td>Order expiration</td> </tr> <tr> <td>300</td> <td>Tick Rule Change</td> </tr> </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)	0	Corporate Action	146	End of Day processing	8	Exchange option	292	Dividend Payment	294	Last Trading Day	295	Trading Parameter Change	296	Currency Change	297	Product Assignment Change	298	Reference Price Change	148	Order expiration	300	Tick Rule Change
Value	Description																																					
103	Order delete accepted																																					
122	Instrument State Change																																					
197	Pending order deletion																																					
199	Pending order cancellation executed (end of FREEZE state)																																					
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292	Dividend Payment																																					
294	Last Trading Day																																					
295	Trading Parameter Change																																					
296	Currency Change																																					
297	Product Assignment Change																																					
298	Reference Price Change																																					
148	Order expiration																																					
300	Tick Rule Change																																					
20007	PartyIDEnteringFirm	N	1	138	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	139	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended																								
Value	Description																																					
4	Cancelled																																					
6	Pending Cancel (i.e. result of Order Cancel Request)																																					
9	Suspended																																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
150	ExecType	Y	1	140	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)
Value	Description											
4	Cancelled											
6	Pending Cancel (e.g. result of Order Cancel Request)											
54	Side	Y	1	141	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
30011	FIXCOrdID	N	20	142	Fixed String	User defined client order ID Valid characters: \x20-\x7E						
39060	Pad6	U	6	162	Fixed String	not used						

## 6.15 Order Mass Cancellation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</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: 10120 (Order-MassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyIDInvestment-DecisionMaker	N	8	40	unsigned int	Investment decision within firm (ES-MA 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	TargetPartyIDSessionID	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											
21222	PartyIDInvestment-DecisionMaker-Qualifier	N	1	69	unsigned int	Qualifier for field PartyIDInvestment-DecisionMaker. 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	70	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											
39000	Pad1	U	1	71	Fixed String	not used						

## 6.16 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>&lt;MessageHeaderOut&gt;</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>&lt;ResponseHeaderME&gt;</i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
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	Gateway response out timestamp.						
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 1397 1409 1485"> <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 1762 1409 1888"> <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>&lt;Message Body&gt;</i>												
1369	MassActionReportID	Y	8	72	UTCTimestamp	Transaction timestamp.						
1370	NoNotAffectedOrders	Y	2	80	Counter	Number of NotAffectedOrders repeating group instances.						



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
534	NoAffectedOrders	Y	2	82	Counter	Number of deleted persistent orders reported in the message
39040	Pad4	U	4	84	Fixed String	not used
<i>&lt;NotAffectedOrdersGrp&gt;</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>&lt;AffectedOrdGrp&gt;</i>						Cardinality: 0-500, Record counter: NoAffectedOrders
535	>AffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.
1824	>AffectedOrigCOrdID	N	8	8	unsigned int	Original Client Order ID of a persistent order affected by a mass cancel request.

## 6.17 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>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1391 1409 1480"> <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>&lt;Message Body&gt;</i>										
1369	MassActionReportID	Y	8	56	UTCTimestamp	Transaction timestamp.				

## 6.18 Order Mass Cancellation Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</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: 10122 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;RBCHheaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	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>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						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
<Message Body>																						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on instrument (SecurityID) level.																
44	Price	N	8	80	PriceType	Price boundary for deletion.																
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.																
20655	TargetPartyIDSessionID	Y	4	92	unsigned int	Session ID.																
20612	TargetPartyIDExecutingTrader	N	4	96	unsigned int	Owning User ID.																
20036	PartyIDEnteringTrader	N	4	100	unsigned int	Entering User ID.																
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.																
534	NoAffectedOrders	Y	2	106	Counter	Number of deleted persistent orders reported in the message																
20007	PartyIDEnteringFirm	N	1	108	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision										
Value	Description																					
1	Participant																					
2	Market Supervision																					
28721	MassActionReason	Y	1	109	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> </tbody> </table>	Value	Description	0	No special reason	1	Trading was stopped	2	Emergency	6	Session loss or logout	7	Duplicate Session Login	8	Clearing Risk Control	107	Instrument Suspended
Value	Description																					
0	No special reason																					
1	Trading was stopped																					
2	Emergency																					
6	Session loss or logout																					
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8	Clearing Risk Control																					
107	Instrument Suspended																					
18	ExecInst	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')																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
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.						
<AffectedOrdGrp>						Cardinality: 0-500, Record counter: NoAffectedOrders						
535	>AffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.						
1824	>AffectedOrigCOrd-ID	N	8	8	unsigned int	Original Client Order ID of a persistent order affected by a mass cancel request.						

## 6.19 Trailing Stop Order Update Notification

This message informs about an updated StopPx.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10127 (Execution-Report, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;RBCHeaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
39070	Pad7	U	7	57	Fixed String	not used						
<i>&lt;Message Body&gt;</i>												
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.						
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.						
48	SecurityID	Y	8	88	signed int	Instrument identifier.						
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.						
99	StopPx	Y	8	104	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.						
38	OrderQty	Y	8	112	Qty	Total Order Quantity.						
25108	OrderIDSfx	Y	4	120	unsigned int	System order version number.						
1300	MarketSegmentID	Y	4	124	signed int	Product identifier.						
378	ExecRestatement-Reason	Y	2	128	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1" data-bbox="991 1294 1412 1384"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>213</td> <td>Trailing Stop Updated</td> </tr> </table>	Value	Description	213	Trailing Stop Updated		
Value	Description											
213	Trailing Stop Updated											
39	OrdStatus	Y	1	130	char	Conveys the current status of an order. <table border="1" data-bbox="991 1496 1412 1585"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>New</td> </tr> </table>	Value	Description	0	New		
Value	Description											
0	New											
150	ExecType	Y	1	131	char	The reason why this message was generated. <table border="1" data-bbox="991 1697 1412 1787"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>D</td> <td>Restated</td> </tr> </table>	Value	Description	D	Restated		
Value	Description											
D	Restated											
54	Side	Y	1	132	unsigned int	Side of the order. <table border="1" data-bbox="991 1865 1412 1989"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
30011	FIXClOrdID	N	20	133	Fixed String	User defined client order ID Valid characters: \x20-\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	153	Fixed String	not used



## 6.20 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>&lt;MessageHeaderOut&gt;</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 (Execution-Report, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;RBCHheaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	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	ApplIID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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											
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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
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893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTime-Priority	Y	8	112	UTCTimestamp	Priority timestamp.
44	Price	N	8	120	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
151	LeavesQty	Y	8	128	Qty	Remaining quantity of an order.
14	CumQty	Y	8	136	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	144	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	8	152	Qty	Total Order Quantity.
1138	DisplayQty	N	8	160	Qty	Display quantity for iceberg orders
1085	DisplayLowQty	N	8	168	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	8	176	Qty	Maximum display quantity - used by iceberg orders with random refill
99	StopPx	N	8	184	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
25125	VolumeDiscoveryPrice	N	8	192	PriceType	Price limit a Volume Discovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	200	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	208	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
1300	MarketSegmentID	Y	4	216	signed int	Product identifier.
25108	OrderIDSfx	Y	4	220	unsigned int	System order version number.
432	ExpireDate	N	4	224	LocalMktDate	Date of order expiry. Required if Time-InForce (59) = 6.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
28744	MatchInstCrossID	N	4	228	unsigned int	Self Match Prevention ID.																
20059	PartyIDExecutingUnit	Y	4	232	unsigned int	Business Unit ID.																
20055	PartyIDSessionID	Y	4	236	unsigned int	Session ID.																
20012	PartyIDExecuting-Trader	Y	4	240	unsigned int	Owning User ID.																
20036	PartyIDEntering-Trader	N	4	244	unsigned int	Entering User ID.																
378	ExecRestatement-Reason	Y	2	248	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.  Valid values are listed after this table.																
20007	PartyIDEnteringFirm	N	1	250	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	251	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				
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1	Partially filled																					
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150	ExecType	Y	1	252	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>5</td> <td>Replaced</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>D</td> <td>Restated</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	0	New	4	Cancelled	5	Replaced	9	Suspended	D	Restated	L	Triggered	F	Trade
Value	Description																					
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4	Cancelled																					
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9	Suspended																					
D	Restated																					
L	Triggered																					
F	Trade																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
574	MatchType	N	1	253	unsigned int	<p>The point in the matching process at which this trade was matched.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>9</td> <td>Systematic Internaliser</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continous Aution</td> </tr> </tbody> </table>	Value	Description	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	9	Systematic Internaliser	11	Auto match resting order	12	Auto match at midpoint	14	Continous Aution
Value	Description																					
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54	Side	Y	1	254	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																					
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40	OrdType	Y	1	255	unsigned int	<p>Order type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit						
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18	Execlnst	N	1	258	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')				
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28703	ApplSeqIndicator	N	1	260	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								
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2704	ExDestinationType	N	1	261	unsigned int	Identifies the type of execution destination for the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI				
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25007	FreeText1	N	12	262	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	274	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E								
25107	FreeText4	N	16	286	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E								
30011	FIXCOrdID	N	20	302	Fixed String	User defined client order ID Valid characters: \x20-\x7E								
1362	NoFills	Y	1	322	Counter	Specifies the number of partial fills included in this Execution Report.								
1823	Triggered	Y	1	323	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
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
2523	CrossedIndicator	Y	1	324	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																			
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1	Cross rejected (Order subject to crossing and match prevented)																			
39030	Pad3	U	3	325	Fixed String	not used														
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills														
1364	>FillPx	Y	8	328	PriceType	Price of Fill.														
1365	>FillQty	N	8	336	Qty	Quantity of Fill.														
28708	>FillMatchID	Y	4	344	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	348	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	352	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity	2	Removed Liquidity	4	Auction	5	Triggered Stop Order	6	Triggered OCO Order	7	Triggered Market Order
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39070	>Pad7	U	7	353	Fixed String	not used														

Valid Values of ExecRestatementReason (datatype ExecRestatementReason)

Valid Value	Description
1	Order book restatement
101	Order add accepted
102	Order modify accepted
103	Order delete accepted
105	IOC Order accepted
107	FOK Order accepted

122	Instrument State Change
148	Order expiration
108	Book Order executed
149	Closing Auction Order has been activated
150	Closing Auction Order has been inactivated
151	Opening Auction Order has been activated
152	Opening Auction Order has been inactivated
153	Any Auction Order has been activated
154	Any Auction Order has been inactivated
164	One-cancels-the-other Order has been triggered
172	Stop Order has been triggered
212	Book or Cancel Order accepted
199	Pending order cancellation executed (end of FREEZE state)
181	Ownership Changed
155	Order refreshed



## 6.21 Extended Deletion Report

This message informs about over night deletion of orders (providing the deletion reason).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10128 (Execution-Report, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;RBCHeaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1435 1409 1565"> <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
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1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1648 1409 1778"> <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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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 1973 1409 2056"> <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		
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	57	Fixed String	not used
<i>&lt;Message Body&gt;</i>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
44	Price	N	8	112	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
151	LeavesQty	Y	8	120	Qty	Remaining quantity of an order.
14	CumQty	Y	8	128	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	136	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	8	144	Qty	Total Order Quantity.
1138	DisplayQty	N	8	152	Qty	Display quantity for iceberg orders
1085	DisplayLowQty	N	8	160	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	8	168	Qty	Maximum display quantity - used by iceberg orders with random refill
99	StopPx	N	8	176	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
25125	VolumeDiscoveryPrice	N	8	184	PriceType	Price limit a Volume Discovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	192	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	200	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
1300	MarketSegmentID	Y	4	208	signed int	Product identifier.
25108	OrderIDSfx	Y	4	212	unsigned int	System order version number.
432	ExpireDate	N	4	216	LocalMktDate	Date of order expiry. Required if Time-InForce (59) = 6.
28744	MatchInstCrossID	N	4	220	unsigned int	Self Match Prevention ID.
20059	PartyIDExecutingUnit	Y	4	224	unsigned int	Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																				
20055	PartyIDSessionID	Y	4	228	unsigned int	Session ID.																																				
20012	PartyIDExecuting-Trader	Y	4	232	unsigned int	Owning User ID.																																				
20036	PartyIDEntering-Trader	N	4	236	unsigned int	Entering User ID.																																				
378	ExecRestatement-Reason	Y	2	240	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>0</td> <td>Corporate Action</td> </tr> <tr> <td>8</td> <td>Exchange option</td> </tr> <tr> <td>237</td> <td>Order quantity exceeds maximum quantity</td> </tr> <tr> <td>238</td> <td>Invalid limit price</td> </tr> <tr> <td>241</td> <td>User does not exist anymore</td> </tr> <tr> <td>242</td> <td>Session does not exist anymore</td> </tr> <tr> <td>243</td> <td>Invalid stop price</td> </tr> <tr> <td>245</td> <td>Instrument does not exist anymore</td> </tr> <tr> <td>246</td> <td>Business Unit Risk Event</td> </tr> <tr> <td>292</td> <td>Dividend Payment</td> </tr> <tr> <td>294</td> <td>Last Trading Day</td> </tr> <tr> <td>295</td> <td>Trading Parameter Change</td> </tr> <tr> <td>296</td> <td>Currency Change</td> </tr> <tr> <td>297</td> <td>Product Assignment Change</td> </tr> <tr> <td>298</td> <td>Reference Price Change</td> </tr> <tr> <td>300</td> <td>Tick Rule Change</td> </tr> <tr> <td>148</td> <td>Order expiration</td> </tr> </tbody> </table>	Value	Description	0	Corporate Action	8	Exchange option	237	Order quantity exceeds maximum quantity	238	Invalid limit price	241	User does not exist anymore	242	Session does not exist anymore	243	Invalid stop price	245	Instrument does not exist anymore	246	Business Unit Risk Event	292	Dividend Payment	294	Last Trading Day	295	Trading Parameter Change	296	Currency Change	297	Product Assignment Change	298	Reference Price Change	300	Tick Rule Change	148	Order expiration
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39	OrdStatus	Y	1	242	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																																
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150	ExecType	Y	1	243	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> </tbody> </table>	Value	Description	4	Cancelled																																
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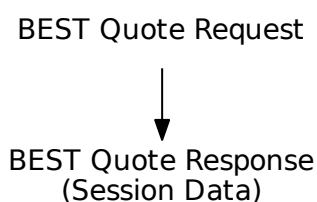
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3	Can be traded on a trading venue or SI															
25007	FreeText1	N	12	252	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E										
25008	FreeText2	N	12	264	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E										
25107	FreeText4	N	16	276	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E										
30011	FIXCOrdID	N	20	292	Fixed String	User defined client order ID Valid characters: \x20-\x7E										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1823	Triggered	Y	1	312	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO
Value	Description													
0	Not Triggered													
1	Triggered Stop													
2	Triggered OCO													
39070	Pad7	U	7	313	Fixed String	not used								

## 7 Best Quote Handling

### 7.1 BEST Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</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: 10412 (Quote, MsgType = S)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.
48	SecurityID	Y	8	32	signed int	Instrument identifier.
132	BidPx	N	8	40	PriceType	Boundary for the Bid price of a Xetra BEST quote.
134	BidSize	N	8	48	Qty	Quantity of bid.
28753	ReservedBidSize	N	8	56	Qty	Reserved bid Quantity of a Xetra BEST quote
133	OfferPx	N	8	64	PriceType	Boundary for the Offer price of a Xetra BEST quote.
135	OfferSize	N	8	72	Qty	Quantity of offer.
28754	ReservedOfferSize	N	8	80	Qty	Reserved offer Quantity of a Xetra BEST quote

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28751	PegOffsetValueBidPx	N	8	88	PriceType	Offset for the Bid side of the BEST quote.						
28752	PegOffsetValueOfferPx	N	8	96	PriceType	Offset for the Offer side of the BEST quote.						
20122	PartyIdInvestment-DecisionMaker	N	8	104	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	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.						
1300	MarketSegmentID	Y	4	120	signed int	Product identifier.						
25033	EnrichmentRuleID	N	2	124	unsigned int	Identifies an enrichment rule						
23002	OrderAttribute-LiquidityProvision	Y	1	126	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											
25127	ValueCheckType-Quantity	Y	1	127	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	128	unsigned int	<p>Qualifier for field PartyIdInvestment-DecisionMaker. 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	129	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											
39060	Pad6	U	6	130	Fixed String	not used						

## 7.2 BEST Quote Response

### BEST Quote Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10413 (QuoteAck, MsgType = CW)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1357 1409 1444"> <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>&lt;Message Body&gt;</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.				
48	SecurityID	Y	8	72	signed int	Instrument identifier.				
28547	BidCxlSize	N	8	80	Qty	Quote quantity that has been cancelled on the buy side.				
28548	OfferCxlSize	N	8	88	Qty	Quote quantity that has been cancelled on the sell side.				
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.				
39040	Pad4	U	4	100	Fixed String	not used				

## 7.3 BEST Quote Execution Notification

BEST Quote execution notification

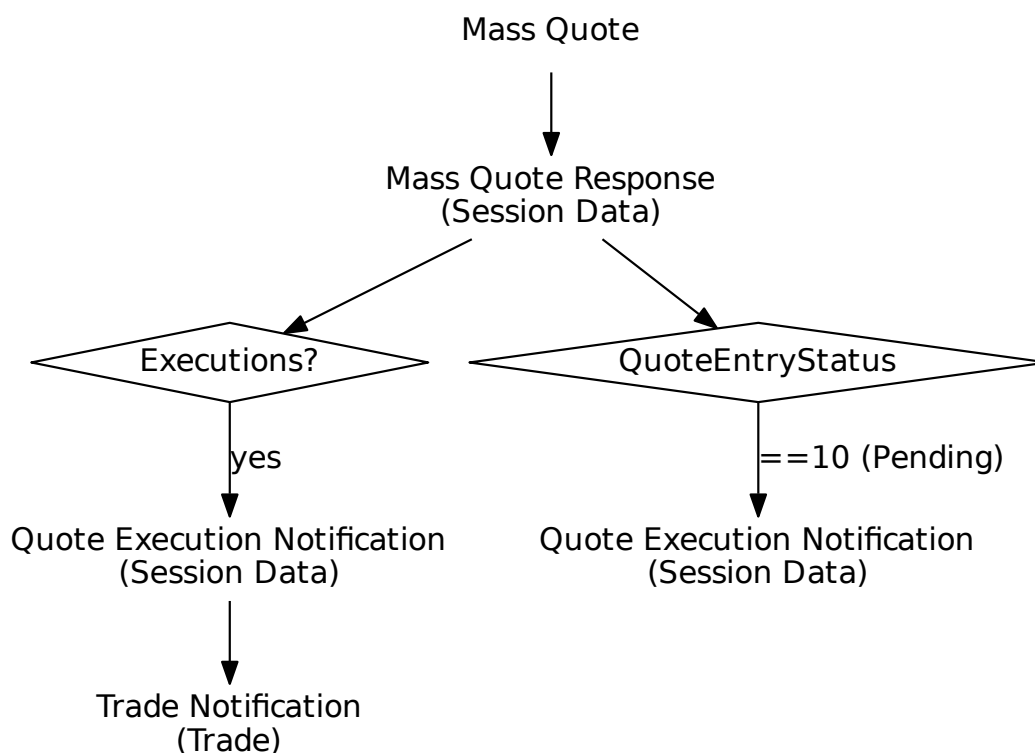
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10414 (Quote-ExecutionReport, MsgType = U8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;RBCHeaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <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>&lt;Message Body&gt;</i>												
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1166	QuoteMsgID	Y	8	72	unsigned int	Customer defined mass quote identifier.						
48	SecurityID	Y	8	80	signed int	Instrument identifier.						
28553	QuoteEventPx	Y	8	88	PriceType	Price of this fill.						
28542	QuoteEventQty	Y	8	96	Qty	Quantity executed in this fill.						
28755	ReservedSize	Y	8	104	Qty	Reserved offer Quantity of a Xetra BEST quote						
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.						
28714	QuoteEventMatchID	Y	4	116	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.						
28711	QuoteEventExecID	Y	4	120	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	124	unsigned int	Conveys the quote event type. <table border="1" data-bbox="991 1032 1409 1160"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Partially Filled</td> </tr> <tr> <td>5</td> <td>Filled</td> </tr> </tbody> </table>	Value	Description	4	Partially Filled	5	Filled
Value	Description											
4	Partially Filled											
5	Filled											
28581	QuoteEventSide	Y	1	125	unsigned int	Side of the quote. <table border="1" data-bbox="991 1243 1409 1370"> <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	126	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>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10405 (MassQuote, MsgType = i)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</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 1391 1412 1518"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory
Value	Description											
0	None											
2	Mandatory											
25126	ValueCheckTypeValue	Y	1	59	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1" data-bbox="991 1641 1412 1769"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											
25127	ValueCheckType-Quantity	Y	1	60	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1" data-bbox="991 1944 1412 2072"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
28723	QuoteSizeType	Y	1	61	unsigned int	Identifies the quoting model. <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	62	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>101</td> <td>Tradeable(Matching) - for Issuer trading model only</td> </tr> <tr> <td>102</td> <td>Tradeable(Price without turnover) - for Issuer trading model only</td> </tr> </tbody> </table>	Value	Description	1	Tradeable	101	Tradeable(Matching) - for Issuer trading model only	102	Tradeable(Price without turnover) - for Issuer trading model only
Value	Description													
1	Tradeable													
101	Tradeable(Matching) - for Issuer trading model only													
102	Tradeable(Price without turnover) - for Issuer trading model only													
23002	OrderAttribute-LiquidityProvision	Y	1	63	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	64	Counter	The number of quote entries for a Mass Quote.								
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	65	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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	66	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											
39050	Pad5	U	5	67	Fixed String	not used						
<QuoteEntryGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries						
48	>SecurityID	Y	8	72	signed int	Instrument identifier.						
132	>BidPx	N	8	80	PriceType	Bid price/rate.						
134	>BidSize	N	8	88	Qty	Quantity of bid.						
133	>OfferPx	N	8	96	PriceType	Offer price/rate.						
135	>OfferSize	N	8	104	Qty	Quantity of offer.						



## 8.2 Request For Quote Notification

### Request For Quote Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10415 (Quote-Request, MsgType = R)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;RBCHeaderME&gt;</i>										
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.				
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine				
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.				
28727	ApplSubID	U	4	32	unsigned int	not used				
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
28704	ApplMsgID	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 1279 1409 1368"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1451 1409 1541"> <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" data-bbox="991 1731 1409 1821"> <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>&lt;Message Body&gt;</i>										
48	SecurityID	Y	8	64	signed int	Instrument identifier.				
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.				
38	OrderQty	N	8	80	Qty	Total Order Quantity.				
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
54	Side	N	1	92	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
22001	PartyExecutingFirm	N	5	93	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20						
39060	Pad6	U	6	98	Fixed String	not used						

### 8.3 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>&lt;MessageHeaderOut&gt;</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>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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>&lt;Message Body&gt;</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.				
295	NoQuoteEntries	Y	1	76	Counter	The number of quote entries of a Mass Quote that could not be processed as requested.				
39030	Pad3	U	3	77	Fixed String	not used				
<i>&lt;QuoteEntryAckGrp&gt;</i>						Cardinality: 0-100, Record counter: NoQuoteEntries				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
48	>SecurityID	Y	8	80	signed int	Instrument identifier.										
28547	>BidCxlSize	N	8	88	Qty	Quote quantity that has been cancelled on the buy side.										
28548	>OfferCxlSize	N	8	96	Qty	Quote quantity that has been cancelled on the sell side.										
368	>QuoteEntryRejectReason	N	4	104	unsigned int	Reason code indicating why the quote entry has been rejected.  Valid values are listed after this table.										
1167	>QuoteEntryStatus	Y	1	108	unsigned int	Identifies the status of an individual quote. <table border="1" data-bbox="991 875 1409 1088"> <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															
39030	>Pad3	U	3	109	Fixed String	not used										

Valid Values of QuoteEntryRejectReason (datatype QuoteEntryRejectReason)

Valid Value	Description
1	Unknown security
6	Duplicate quote
8	Invalid price
16	Reference price not available
100	Single sided quotes not allowed
103	Invalid usage of quoting model
106	Invalid size
108	Bid price not reasonable
109	Ask price not reasonable
110	Bid price exceeds extended price range
111	Ask price exceeds extended price range
115	Instrument state freeze
116	Deletion already pending
117	Fuse Box violation on session level
118	Fuse Box violation on BU level
120	Bid value exceeds limit
121	Ask value exceeds limit
122	Instrument cannot be traded by Business Unit
125	Quantity exceeds trader specific limit

126	Value exceeds trader specific limit
127	Invalid quote spread
131	Instrument state does not allow processing
135	PWT Quote not allowed in current state
136	Standard Quote not allowed with crossed book
137	PWT Quote not allowed with crossed book
138	Ask side quote not allowed
139	Ask side quote with qty not allowed
140	Invalid change liquidity provision session
144	On-Book trading disabled for instrument type
145	LP licence not assigned
146	SP licence not assigned
149	Quantity exceeds instrument specific limit
150	Value exceeds instrument specific limit
*	More values

## 8.4 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>&lt;MessageHeaderOut&gt;</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>&lt;RBCHheaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1355 1409 1442"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1525 1409 1653"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1848 1409 1975"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39070	Pad7	U	7	57	Fixed String	not used						
<i>&lt;Message Body&gt;</i>												

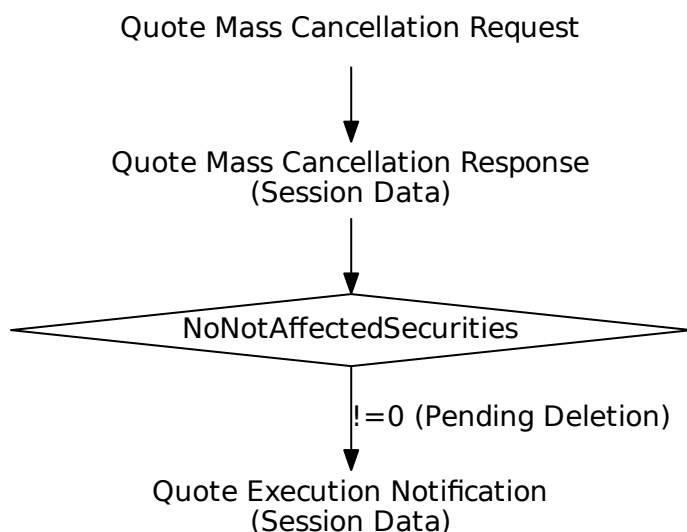
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.										
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.										
28706	NoQuoteEvents	Y	1	76	Counter	Number of QuoteEvent repeating group instances.										
39030	Pad3	U	3	77	Fixed String	not used										
<QuoteEventGrp>						Cardinality: 1-100, Record counter: NoQuoteEvents										
48	>SecurityID	Y	8	80	signed int	Instrument identifier.										
28553	>QuoteEventPx	N	8	88	PriceType	Price of this fill.										
28542	>QuoteEventQty	N	8	96	Qty	Quantity executed in this fill.										
1166	>QuoteMsgID	Y	8	104	unsigned int	Customer defined mass quote identifier.										
28714	>QuoteEventMatch-ID	N	4	112	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.										
28711	>QuoteEventExecID	N	4	116	signed int	Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.										
28539	>QuoteEventType	Y	1	120	unsigned int	Conveys the quote event type. <table border="1" data-bbox="991 1218 1412 1429"> <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" data-bbox="991 1514 1412 1637"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
28641	>QuoteEvent-LiquidityInd	N	1	122	unsigned int	Indicates whether the quote added or removed liquidity. <table border="1" data-bbox="991 1783 1412 1951"> <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> </tbody> </table>	Value	Description	14	Pending Cancellation Executed	15	Invalid Price	16	Quote subject to crossing and match prevented
Value	Description													
14	Pending Cancellation Executed													
15	Invalid Price													
16	Quote subject to crossing and match prevented													
39040	>Pad4	U	4	124	Fixed String	not used								



## 8.5 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>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10408 (Order-MassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
20122	PartyIDInvestment-DecisionMaker	N	8	24	unsigned int	Investment decision within firm (ES-MA 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	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 PartyIDInvestment-DecisionMaker. 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 1064 1412 1189"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	49	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1368 1412 1494"> <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						

## 8.6 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;NRResponseHeaderME&gt;</i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
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	Gateway response out timestamp.						
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 1357 1409 1487"> <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>&lt;Message Body&gt;</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>&lt;NotAffectedSecuritiesGrp&gt;</i>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffectedSecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation is pending.						

## 8.7 Quote Mass Cancellation Notification

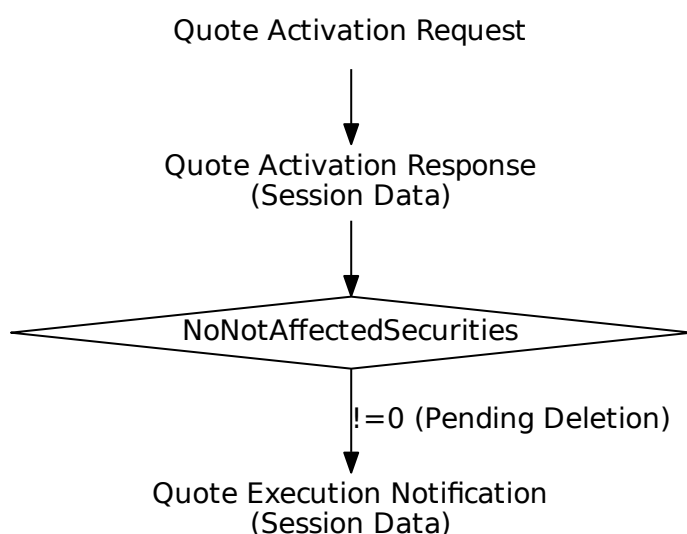
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RBCHheaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <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>&lt;Message Body&gt;</i>												

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

## 8.8 Quote Activation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10403 (Order-MassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-DecisionMaker	N	8	24	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	32	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.						
20655	TargetPartyIDSession-ID	Y	4	44	unsigned int	Session ID.						
1373	MassActionType	Y	1	48	unsigned int	Specifies the type of action requested. <table border="1" data-bbox="991 1117 1407 1283"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspension</td> </tr> </tbody> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspension
Value	Description											
1	Suspend quotes											
2	Release quotes from suspension											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	49	unsigned int	Qualifier for field PartyIdInvestment-DecisionMaker. 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 1603 1407 1731"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	50	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="991 1910 1407 2036"> <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											
39050	Pad5	U	5	51	Fixed String	not used						

## 8.9 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;NRResponseHeaderME&gt;</i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
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	Gateway response out timestamp.						
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 1357 1409 1487"> <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>&lt;Message Body&gt;</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>&lt;NotAffectedSecuritiesGrp&gt;</i>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffectedSecurityID	Y	8	72	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.						



## 8.10 Quote Activation Notification

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

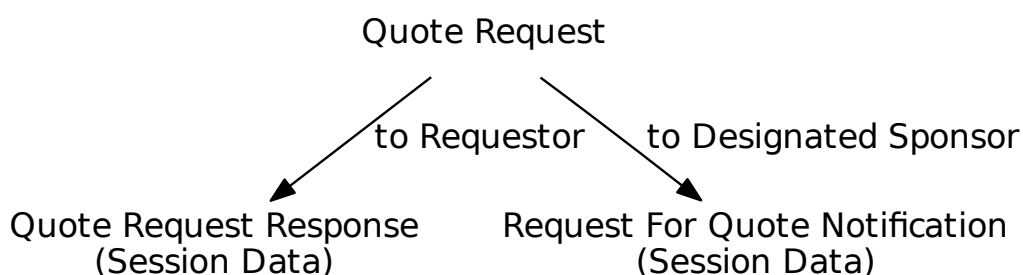
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;RBCHeaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <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>&lt;Message Body&gt;</i>												
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
20036	PartyIDEntering- Trader	N	4	76	unsigned int	Entering User ID.						
28707	NoNotAffected- Securities	Y	2	80	Counter	Number of NotAffectedSecurities re- peating group instances.						
20007	PartyIDEnteringFirm	N	1	82	unsigned int	Entering Entity ID. <table border="1"> <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 suspen- sion</td> </tr> </tbody> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspen- sion
Value	Description											
1	Suspend quotes											
2	Release quotes from suspen- sion											
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> </tbody> </table>	Value	Description	0	No special reason		
Value	Description											
0	No special reason											
39030	Pad3	U	3	85	Fixed String	not used						
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffected- SecurityID	Y	8	88	unsigned int	Instrument ID whose quote mass can- cellation or activation is pending.						

## 9 Quote and Cross Request

### 9.1 Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</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: 10401 (Quote-Request, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
28761	RFQPublishIndicator	Y	1	44	unsigned int	Defines the distribution modes for a RequestForQuote Request <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market Data(public)</td> </tr> <tr> <td>2</td> <td>Designated Sponsor(private)</td> </tr> <tr> <td>3</td> <td>Market Data(public) and Designated Sponsor(private)</td> </tr> <tr> <td>4</td> <td>Market Maker(private) and Designated Sponsor(private)</td> </tr> <tr> <td>5</td> <td>Market Data(public) and Market Maker(private) and Designated Sponsor(private)</td> </tr> </tbody> </table>	Value	Description	1	Market Data(public)	2	Designated Sponsor(private)	3	Market Data(public) and Designated Sponsor(private)	4	Market Maker(private) and Designated Sponsor(private)	5	Market Data(public) and Market Maker(private) and Designated Sponsor(private)
Value	Description																	
1	Market Data(public)																	
2	Designated Sponsor(private)																	
3	Market Data(public) and Designated Sponsor(private)																	
4	Market Maker(private) and Designated Sponsor(private)																	
5	Market Data(public) and Market Maker(private) and Designated Sponsor(private)																	
25139	RFQRequester-DisclosureInstruction	Y	1	45	unsigned int	Instruction to disclose the business unit name of the requester <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes						
Value	Description																	
0	No																	
1	Yes																	
54	Side	N	1	46	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell						
Value	Description																	
1	Buy																	
2	Sell																	
39000	Pad1	U	1	47	Fixed String	not used												

## 9.2 Quote Request Response

This message confirms a Quote Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1359 1409 1444"> <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>&lt;Message Body&gt;</i>										
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.				

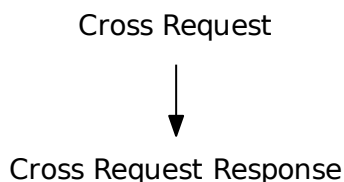
### 9.3 Cross Request Response

This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1357 1409 1444"> <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>&lt;Message Body&gt;</i>										
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.				

## 9.4 Cross Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</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>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
38	OrderQty	Y	8	32	Qty	Total Order Quantity.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
39040	Pad4	U	4	44	Fixed String	not used

## 10 Issuer Model

### 10.1 Issuer Specific Information

This message provides issuer related private market data.

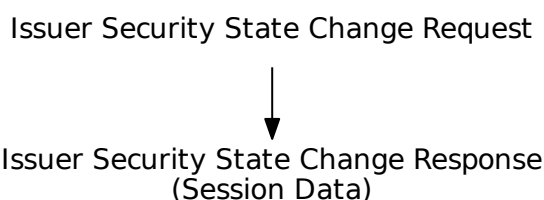
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10316 (MarketDataSnapshotFullRefresh, MsgType = W)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;RBCHeaderME&gt;</i>										
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.				
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine				
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.				
28727	AppSubID	U	4	32	unsigned int	not used				
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
28704	AppMsgID	U	16	38	data	not used				
1180	AppIID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1397 1409 1487"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1568 1409 1657"> <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" data-bbox="991 1850 1409 1939"> <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>&lt;Message Body&gt;</i>										
48	SecurityID	Y	8	64	signed int	Instrument identifier.				



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
60	TransactTime	Y	8	72	UTCTimestamp	Transaction timestamp.						
31	LastPx	N	8	80	PriceType	Price of this fill.						
25156	PotentialExecVolume	N	8	88	Qty	The potential executable volume at the potential executable price						
32	LastQty	N	8	96	Qty	Quantity executed in this fill.						
28893	ImbalanceQty	N	8	104	Qty	Auction imbalance/surplus quantity						
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.						
20055	PartyIDSessionID	N	4	116	unsigned int	Session ID.						
326	SecurityTradingStatus	N	1	120	unsigned int	Security trading status <table border="1" data-bbox="991 757 1410 887"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Imbalance Buy side</td> </tr> <tr> <td>8</td> <td>Imbalance Sell side</td> </tr> </tbody> </table>	Value	Description	7	Imbalance Buy side	8	Imbalance Sell side
Value	Description											
7	Imbalance Buy side											
8	Imbalance Sell side											
39070	Pad7	U	7	121	Fixed String	not used						

## 10.2 Issuer Security State Change Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<i>&lt;MessageHeaderIn&gt;</i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10314 (Security-StatusDefinitionRequest, MsgType = U27)								
25028	NetworkMsgID	U	8	6	Fixed String	not used								
39020	Pad2	U	2	14	Fixed String	not used								
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>														
48	SecurityID	Y	8	24	signed int	Instrument identifier.								
60	TransactTime	N	8	32	UTCTimestamp	Transaction timestamp.								
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.								
864	NoEvents	N	1	44	Counter	Number of repeating EventType entries.								
965	SecurityStatus	N	1	45	unsigned int	Instrument status <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Knocked-out</td> </tr> <tr> <td>7</td> <td>Knocked-out revoked</td> </tr> <tr> <td>12</td> <td>Knocked-out and suspended</td> </tr> </tbody> </table>	Value	Description	6	Knocked-out	7	Knocked-out revoked	12	Knocked-out and suspended
Value	Description													
6	Knocked-out													
7	Knocked-out revoked													
12	Knocked-out and suspended													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25155	SoldOutIndicator	N	1	46	unsigned int	Sold-out instruction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Revert Sold-out</td> </tr> <tr> <td>1</td> <td>Sold-out</td> </tr> </tbody> </table>	Value	Description	0	Revert Sold-out	1	Sold-out
Value	Description											
0	Revert Sold-out											
1	Sold-out											
39000	Pad1	U	1	47	Fixed String	not used						
<SecurityStatusEventGrp>						Cardinality: 0-2, Record counter: No-Events						
867	>EventPx	N	8	48	PriceType	Price associated with an event						
866	>EventDate	N	4	56	LocalMktDate	Date of event.						
865	>EventType	Y	1	60	unsigned int	Type of event. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>26</td> <td>Redemption</td> </tr> <tr> <td>100</td> <td>Delisting</td> </tr> </tbody> </table>	Value	Description	26	Redemption	100	Delisting
Value	Description											
26	Redemption											
100	Delisting											
39030	>Pad3	U	3	61	Fixed String	not used						

## 10.3 Issuer Security State Change Response

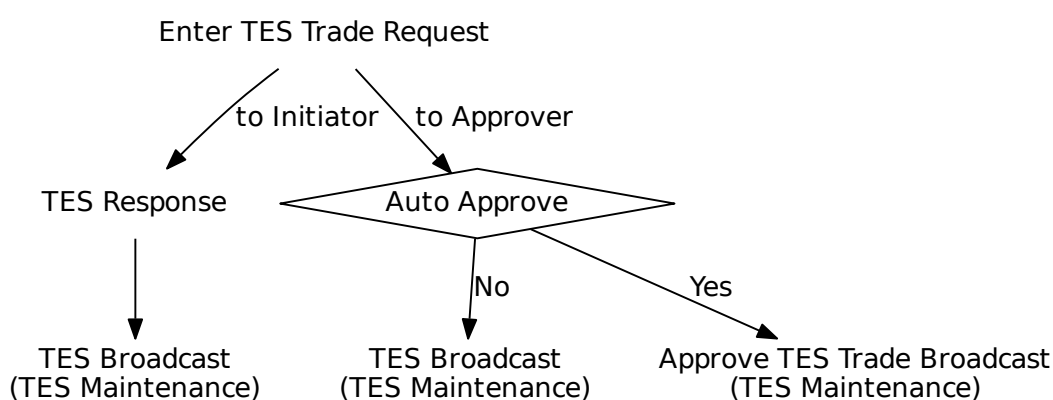
This message confirms a Issuer Security State Change.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i>&lt;MessageHeaderOut&gt;</i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10315 (Security-Status, MsgType = f)				
39020	Pad2	U	2	6	Fixed String	not used				
<i>&lt;NRResponseHeaderME&gt;</i>										
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.				
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	Gateway response out timestamp.				
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 1357 1409 1442"> <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>&lt;Message Body&gt;</i>										
28781	SecurityStatusReport-ID	Y	8	56	UTCTimestamp	Unique report ID for a Security Status Report.				

## 11 TES Trading

### 11.1 Enter TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10600 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.						
155	SettlCurrFxRate	N	8	48	float	The exchange rate which applies to a non-Euro settlement currency.						
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.						
64	SettlDate	N	4	60	LocalMktDate	The date on which settlement is to be effected.						
828	TrdType	Y	2	64	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale
Value	Description											
54	OTC											
1005	Large in scale											
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	0	Trade		
Value	Description											
0	Trade											
28709	NoSideAllocs	Y	1	67	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade						
28583	TradeReportText	N	20	68	Fixed String	User defined text field. Valid characters: \x01-\x7E						
571	TradeReportID	N	20	88	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39040	Pad4	U	4	108	Fixed String	not used						
<i>&lt;SideAllocGrp&gt;</i>						Cardinality: 1-30, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	112	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	U	4	120	unsigned int	not used						
54	>Side	Y	1	124	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	125	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22012	>PartyExecuting- Trader	Y	6	130	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20

## 11.2 TES Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderOut&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;ResponseHeader&gt;</i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	28	Fixed String	not used
<i>&lt;Message Body&gt;</i>						
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction.
571	TradeReportID	Y	20	36	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E



## 11.3 TES Status Broadcast

This message informs about the TES status.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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 (Trading-SessionStatus, MsgType = h)						
39020	Pad2	U	2	6	Fixed String	not used						
<i>&lt;RBCHeader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1319 1409 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 1409 1653"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> </tbody> </table>	Value	Description	7	TES Maintenance	8	TES Trade
Value	Description											
7	TES Maintenance											
8	TES Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1850 1409 1933"> <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>&lt;Message Body&gt;</i>												
75	TradeDate	Y	4	40	LocalMktDate	Business date.						

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

## 11.4 TES Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RBCHeader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1317 1412 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 1412 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 1412 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>&lt;Message Body&gt;</i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						
31	LastPx	Y	8	48	PriceType	Price of TES trade.						

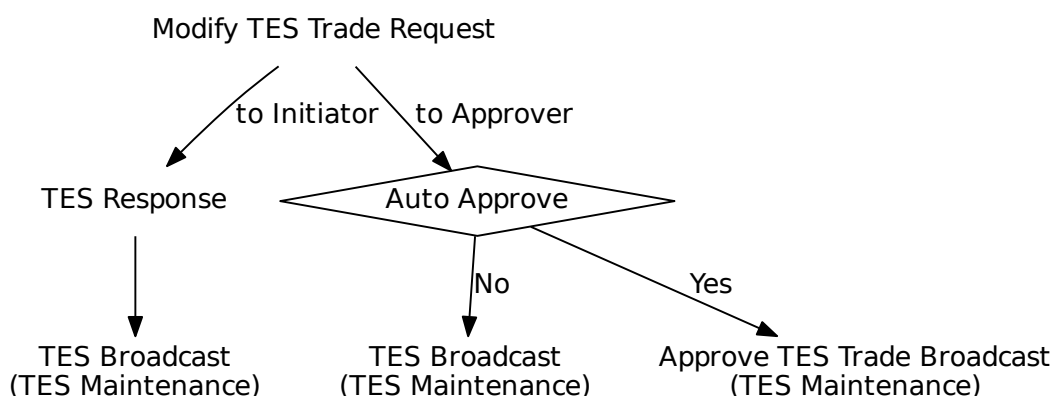
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.										
483	TransBkdTime	N	8	64	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.										
155	SettlCurrFxRate	N	8	72	float	The exchange rate which applies to a non-Euro settlement currency.										
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.										
2489	PackageID	Y	4	84	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.										
30017	TESExecID	Y	4	88	unsigned int	System transaction identifier for a T7 Entry Service transaction.										
64	SettlDate	N	4	92	LocalMktDate	The date on which settlement is to be effected.										
828	TrdType	Y	2	96	unsigned int	Type of TES trade. <table border="1" data-bbox="991 1032 1409 1160"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale				
Value	Description															
54	OTC															
1005	Large in scale															
856	TradeReportType	Y	1	98	unsigned int	Identifies the type of trade notification. 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. The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES. <table border="1" data-bbox="991 1756 1409 1966"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Trade</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>11</td> <td>Alleged New</td> </tr> <tr> <td>13</td> <td>Alleged No/Was</td> </tr> </tbody> </table>	Value	Description	0	Trade	5	No/Was (Replaced)	11	Alleged New	13	Alleged No/Was
Value	Description															
0	Trade															
5	No/Was (Replaced)															
11	Alleged New															
13	Alleged No/Was															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28709	NoSideAllocs	Y	1	99	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade						
1011	MessageEventSource	Y	1	100	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	101	Fixed String	User defined text field. Valid characters: \x01-\x7E						
571	TradeReportID	N	20	121	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
22401	RootPartyExecuting-Firm	Y	5	141	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
22412	RootPartyExecuting-Trader	Y	6	146	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
<SideAllocGrpBC>						Cardinality: 1-30, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	152	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	Y	4	160	unsigned int	Unique identifier for a TES trade side.						
22001	>PartyExecutingFirm	Y	5	164	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20						
22012	>PartyExecuting-Trader	Y	6	169	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20						
54	>Side	Y	1	175	unsigned int	Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
1840	>TradeAllocStatus	Y	1	176	unsigned int	Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled
Value	Description																	
1	Pending																	
2	Approved																	
3	Auto Approved																	
4	Uploaded																	
5	Canceled																	
39070	>Pad7	U	7	177	Fixed String	not used												

## 11.5 Modify TES Trade Request

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



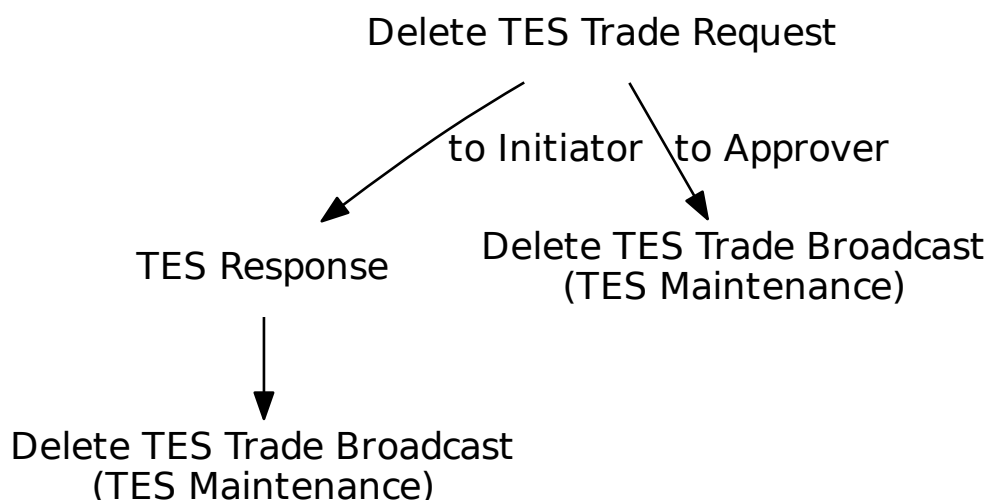
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10601 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
31	LastPx	Y	8	24	PriceType	Price of TES trade.
483	TransBkdTime	N	8	32	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
2489	PackagelD	Y	4	44	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
30017	TESExeclD	Y	4	48	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.						
64	SettlDate	N	4	52	LocalMktDate	The date on which settlement is to be effected.						
828	TrdType	Y	2	56	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale
Value	Description											
54	OTC											
1005	Large in scale											
856	TradeReportType	Y	1	58	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> </tbody> </table>	Value	Description	5	No/Was (Replaced)		
Value	Description											
5	No/Was (Replaced)											
28709	NoSideAllocs	Y	1	59	Counter	Number of allocation in a T7 Entry Service trade. Number of TES trade sides in a TES trade						
28583	TradeReportText	N	20	60	Fixed String	User defined text field. Valid characters: \x01-\x7E						
571	TradeReportID	N	20	80	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39040	Pad4	U	4	100	Fixed String	not used						
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs						
80	>AllocQty	Y	8	104	Qty	Quantity of the particular trade side in the TES trade.						
467	>IndividualAllocID	N	4	112	unsigned int	Unique identifier for a TES trade side.						
54	>Side	Y	1	116	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	117	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20						
22012	>PartyExecuting- Trader	Y	6	122	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20						



## 11.6 Delete TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10602 (Trade-CaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
39020	Pad2	U	2	14	Fixed String	not used
<i>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</i>						
2489	PackageID	Y	4	24	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	28	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.						
828	TrdType	Y	2	36	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale
Value	Description											
54	OTC											
1005	Large in scale											
856	TradeReportType	Y	1	38	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> </tbody> </table>	Value	Description	6	Trade Report Cancel		
Value	Description											
6	Trade Report Cancel											
571	TradeReportID	N	20	39	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E						
39050	Pad5	U	5	59	Fixed String	not used						

## 11.7 Delete TES Trade Broadcast

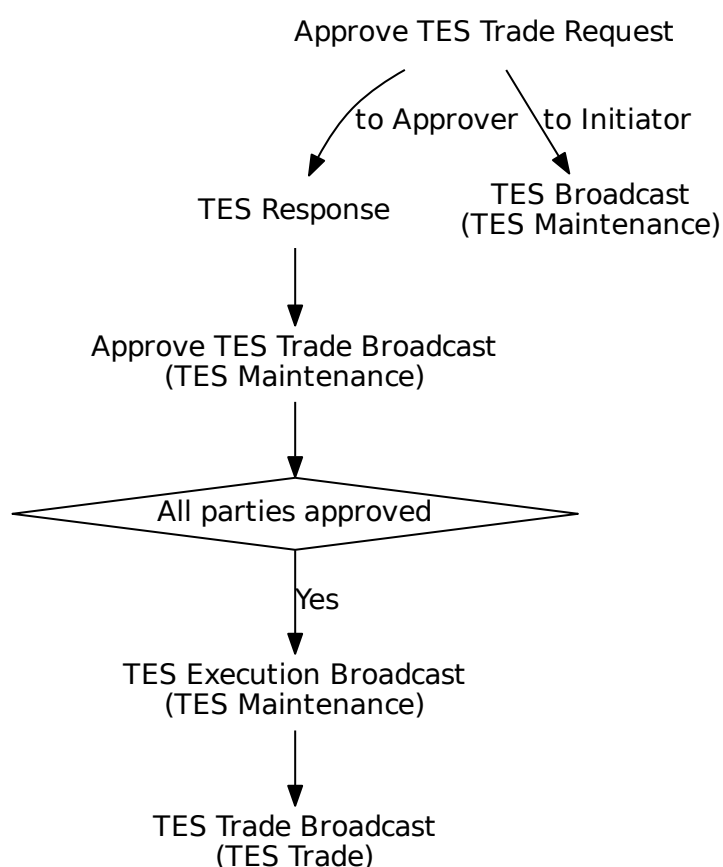
This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RBCHeader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1317 1412 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 1412 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 1412 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>&lt;Message Body&gt;</i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.												
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.												
828	TrdType	Y	2	60	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale						
Value	Description																	
54	OTC																	
1005	Large in scale																	
285	DeleteReason	Y	1	62	unsigned int	Reason for deletion. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Deletion via the TES Delete Request</td> </tr> <tr> <td>101</td> <td>Automatic deletion due to TES Activity State Change</td> </tr> <tr> <td>102</td> <td>Automatic deletion due to instrument expiration</td> </tr> <tr> <td>103</td> <td>Deletion caused by Clearing/Risk stop</td> </tr> <tr> <td>104</td> <td>Deletion caused by Trading stop</td> </tr> </tbody> </table>	Value	Description	100	Deletion via the TES Delete Request	101	Automatic deletion due to TES Activity State Change	102	Automatic deletion due to instrument expiration	103	Deletion caused by Clearing/Risk stop	104	Deletion caused by Trading stop
Value	Description																	
100	Deletion via the TES Delete Request																	
101	Automatic deletion due to TES Activity State Change																	
102	Automatic deletion due to instrument expiration																	
103	Deletion caused by Clearing/Risk stop																	
104	Deletion caused by Trading stop																	
856	TradeReportType	Y	1	63	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> </tbody> </table>	Value	Description	6	Trade Report Cancel								
Value	Description																	
6	Trade Report Cancel																	
1011	MessageEventSource	Y	1	64	char	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>I</td> <td>Broadcast to initiator</td> </tr> <tr> <td>A</td> <td>Broadcast to approver</td> </tr> </tbody> </table>	Value	Description	I	Broadcast to initiator	A	Broadcast to approver						
Value	Description																	
I	Broadcast to initiator																	
A	Broadcast to approver																	
571	TradeReportID	N	20	65	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E												
39030	Pad3	U	3	85	Fixed String	not used												

## 11.8 Approve TES Trade Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i>&lt;MessageHeaderIn&gt;</i>						
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RequestHeader&gt;</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>&lt;Message Body&gt;</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.
2489	PackageID	Y	4	56	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
30017	TESExecID	Y	4	64	unsigned int	System transaction identifier for a T7 Entry Service transaction. The latest value available to the Approver for the corresponding TES Trade side needs to be provided.
1300	MarketSegmentID	Y	4	68	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
828	TrdType	Y	2	72	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale				
Value	Description															
54	OTC															
1005	Large in scale															
1815	TradingCapacity	Y	1	74	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
856	TradeReportType	Y	1	75	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept						
Value	Description															
2	Accept															
54	Side	Y	1	76	unsigned int	Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
25126	ValueCheckTypeValue	Y	1	77	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
25127	ValueCheckType-Quantity	Y	1	78	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
23002	OrderAttribute-LiquidityProvision	Y	1	79	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	80	unsigned int	<p>Qualifier for field PartyIdInvestment-DecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	81	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
571	TradeReportID	N	20	82	Fixed String	<p>User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E</p>						
22001	PartyExecutingFirm	Y	5	102	Fixed String	<p>Owning business unit name. Valid characters: A-Z,0-9,\x20</p>						
22012	PartyExecutingTrader	Y	6	107	Fixed String	<p>Owning user name. Valid characters: A-Z,0-9,\x20</p>						
25007	FreeText1	N	12	113	Fixed String	<p>First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E</p>						



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	125	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	137	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
39070	Pad7	U	7	153	Fixed String	not used

## 11.9 Approve TES Trade Broadcast

This message informs about approved TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RBCHeader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1317 1412 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 1412 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 1412 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>&lt;Message Body&gt;</i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						
31	LastPx	Y	8	48	PriceType	Price of TES trade.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
80	AllocQty	Y	8	56	Qty	Quantity of the particular trade side in the TES trade.						
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.						
483	TransBkdTime	N	8	72	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the T7 System. There is a market specific validation of Time of Commencement by the T7 back-end.						
155	SettlCurrFxRate	N	8	80	float	The exchange rate which applies to a non-Euro settlement currency.						
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.						
2489	PackageID	Y	4	92	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
30017	TESExecID	Y	4	96	unsigned int	System transaction identifier for a T7 Entry Service transaction.						
70	AllocID	Y	4	100	unsigned int	Unique identifier for a TES Trade side.						
64	SettlDate	N	4	104	LocalMktDate	The date on which settlement is to be effected.						
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>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale
Value	Description											
54	OTC											
1005	Large in scale											
54	Side	Y	1	110	unsigned int	Side of the TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
25126	ValueCheckTypeValue	N	1	111	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											
25127	ValueCheckType-Quantity	N	1	112	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
856	TradeReportType	Y	1	113	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept								
Value	Description																	
2	Accept																	
1815	TradingCapacity	Y	1	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>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal		
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	MarketMaker																	
9	Riskless Principal																	
1840	TradeAllocStatus	Y	1	115	unsigned int	Status of an allocation in a T7 Entry Service trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Pending</td> </tr> <tr> <td>2</td> <td>Approved</td> </tr> <tr> <td>3</td> <td>Auto Approved</td> </tr> <tr> <td>4</td> <td>Uploaded</td> </tr> <tr> <td>5</td> <td>Canceled</td> </tr> </tbody> </table>	Value	Description	1	Pending	2	Approved	3	Auto Approved	4	Uploaded	5	Canceled
Value	Description																	
1	Pending																	
2	Approved																	
3	Auto Approved																	
4	Uploaded																	
5	Canceled																	
1011	MessageEventSource	Y	1	116	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	117	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E												
22001	PartyExecutingFirm	Y	5	137	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20												
22012	PartyExecutingTrader	Y	6	142	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20												
20007	PartyIDEnteringFirm	Y	1	148	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision						
Value	Description																	
1	Participant																	
2	Market Supervision																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22036	PartyEnteringTrader	Y	6	149	Fixed String	The entering user Valid characters: A-Z,0-9,\x20
22401	RootPartyExecuting-Firm	N	5	155	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22412	RootPartyExecuting-Trader	N	6	160	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25007	FreeText1	N	12	166	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	178	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
25107	FreeText4	N	16	190	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E
39020	Pad2	U	2	206	Fixed String	not used

## 11.10 TES Execution Broadcast

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RBCHeader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1317 1412 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	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1525 1412 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 1412 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>&lt;Message Body&gt;</i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
2489	PackageID	Y	4	52	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.						
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a T7 Entry Service transaction.						
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.						
828	TrdType	Y	2	64	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale
Value	Description											
54	OTC											
1005	Large in scale											
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Accept</td> </tr> </tbody> </table>	Value	Description	2	Accept		
Value	Description											
2	Accept											
54	Side	Y	1	67	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
1011	MessageEventSource	Y	1	68	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	69	Fixed String	not used						

## 11.11 TES Trade Broadcast

This messages provides the TES Trade notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RBCHeader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1317 1409 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 1409 1608"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>TES Trade</td> </tr> </tbody> </table>	Value	Description	8	TES Trade		
Value	Description											
8	TES Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1805 1409 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>&lt;Message Body&gt;</i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						
31	LastPx	Y	8	48	PriceType	Price of TES trade.						



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
32	LastQty	Y	8	56	Qty	Quantity executed in this fill.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
119	SettlCurrAmt	Y	8	72	float	The sum of money to be settled.
1072	SideGrossTradeAmt	N	8	80	PriceType	Market value
155	SettlCurrFxRate	N	8	88	float	The exchange rate which applies to a non-Euro settlement currency.
159	AccruedInteresAmt	N	8	96	PriceType	Accrued interest amount
223	CouponRate	N	8	104	floatDecimal7	Coupon rate
20403	RootPartyIDClientID	N	8	112	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.
25123	ExecutingTrader	N	8	120	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
20522	RootParty-IDInvestmentDecision-Maker	N	8	128	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
2489	PackageID	Y	4	136	unsigned int	Identifier for a T7 Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	140	signed int	Product identifier.
1003	TradeID	Y	4	144	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Y	4	148	LocalMktDate	Business date.
1506	SideTradeID	Y	4	152	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.
20455	RootPartyIDSessionID	N	4	156	unsigned int	Session ID.
25113	RootParty-IDSettlementUnit	Y	4	160	unsigned int	
25114	RootPartyIDContra-Unit	N	4	164	unsigned int	The identifier of the participant counterparty institution.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
25116	RootPartyIDContra-SettlementUnit	N	4	168	unsigned int	Clearing member of the couterparty.																						
1126	OrigTradeID	N	4	172	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.																						
20459	RootParty-IDExecutingUnit	Y	4	176	unsigned int	Business Unit ID.																						
20412	RootParty-IDExecutingTrader	Y	4	180	unsigned int	Owning User ID.																						
25026	RootPartyIDClearing-Unit	Y	4	184	unsigned int	Clearing Business Unit ID.																						
64	SettlDate	Y	4	188	LocalMktDate	The date on which settlement is to be effected.																						
157	NumDaysInterest	N	4	192	unsigned int	Accrued interest amount																						
828	TrdType	N	2	196	unsigned int	Type of TES trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> </tbody> </table>	Value	Description	54	OTC	1005	Large in scale																
Value	Description																											
54	OTC																											
1005	Large in scale																											
30	LastMkt	Y	2	198	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>5</td> <td>XDUB</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	3	XETR	4	XVIE	5	XDUB	6	XMAL	7	XBUL	8	XBUD	9	XLJU	10	XPRA	11	XZAG	*	More values
Value	Description																											
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9	XLJU																											
10	XPRA																											
11	XZAG																											
*	More values																											
54	Side	Y	1	200	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																
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1	Buy																											
2	Sell																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1815	TradingCapacity	N	1	201	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
856	TradeReportType	Y	1	202	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>0</td> <td>Trade</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table>	Value	Description	0	Trade	5	No/Was (Replaced)	7	(Locked-In) Trade Break		
Value	Description															
0	Trade															
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830	TransferReason	Y	1	203	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				
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1	Owner															
2	Clearer															
1390	TradePublishIndicator	Y	1	204	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															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
28896	LastCouponDeviation-Indicator	N	1	205	unsigned int	Last coupon deviation indicator <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Short period</td> </tr> <tr> <td>2</td> <td>Long period</td> </tr> <tr> <td>3</td> <td>Only one coupon</td> </tr> <tr> <td>4</td> <td>Short - two interest payments due</td> </tr> <tr> <td>5</td> <td>Long - two interest payments due</td> </tr> </tbody> </table>	Value	Description	0	None	1	Short period	2	Long period	3	Only one coupon	4	Short - two interest payments due	5	Long - two interest payments due
Value	Description																			
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1	Short period																			
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3	Only one coupon																			
4	Short - two interest payments due																			
5	Long - two interest payments due																			
28897	RefinancingEligibility-Indicator	N	1	206	unsigned int	Ability of a security to be accepted for refinancing <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes								
Value	Description																			
0	No																			
1	Yes																			
23002	OrderAttribute-LiquidityProvision	N	1	207	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision								
Value	Description																			
1	Liquidity provision																			
0	No liquidity provision																			
25124	ExecutingTrader-Qualifier	N	1	208	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	209	unsigned int	<p>Qualifier for field PartyIdInvestment-DecisionMaker. 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											
1	Account	N	2	210	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52</p>						
25007	FreeText1	N	12	212	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	224	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E</p>						
25107	FreeText4	N	16	236	Fixed String	<p>Fourth free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E</p>						
120	SettlCurrency	Y	3	252	CurrencyType	<p>The ISO Code of the currency in which settlement is conducted.</p> <p>Valid characters: A-Z,0-9,\x20</p>						
22401	RootPartyExecuting- Firm	Y	5	255	Fixed String	<p>Participant Short Name.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-Trader	Y	6	260	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22404	RootPartyClearing-Firm	Y	5	266	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22421	RootPartyClearing-Organization	Y	4	271	Fixed String	Clearing House Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25112	RootPartyExecuting-FirmKVNumber	Y	4	275	Fixed String	The KV-Number of the participant Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22491	RootPartySettlement-Account	Y	35	279	Fixed String	The settlement account of the participant resp. the settlement account of the clearing member Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																								
22410	RootPartySettlement-Location	Y	3	314	Fixed String	<p>The settlement location of the participant resp. the settlement account of its clearing member.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	APK	APK - Euroclear Finland	CBF	CBF - Clearstream Banking Frankfurt	CBL	CBL - Clearstream Banking Luxembourg	CCO	CCO - Euroclear UK and Ireland	CIK	CIK - Euroclear Belgium	EOC	EOC - Euroclear Bank	HEL	HEL - HELEX Greece	IBC	IBC - Iberclear Spain	INT	INT - Interbolsa Portugal	KDP	KDP - KDPW Poland	MOT	MOT - Monte Titoli Italy	NEC	NEC - Euroclear Netherlands	OEB	OEB - OeKB Austria	SIC	SIC - Euroclear France	SIS	SIS - Sega Intersettle	VPC	VPC - Euroclear Sweden	VPD	VPD - VP Denmark	VPS	VPS - VPS Norway	*	More values
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22490	RootPartySettlement-Firm	Y	5	317	Fixed String	<p>The settlement firm of the participant  Valid characters: A-Z,0-9,\x20</p>																																								
22417	RootPartyContraFirm	N	5	322	Fixed String	<p>The identifier of the member counterparty institution.  Valid characters: A-Z,0-9,\x20</p>																																								
25119	RootPartyContra-SettlementFirm	N	5	327	Fixed String	<p>The clearing member of the counterpart.  Valid characters: A-Z,0-9,\x20</p>																																								
25115	RootPartyContraFirm-KVNumber	Y	4	332	Fixed String	<p>The KV-Number of the participant which was counterparty of a trade.  Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>																																								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																								
25117	RootPartyContra-SettlementAccount	Y	35	336	Fixed String	The settlement account of the counterparty resp. the settlement account of its clearing member. Valid characters: \x20,\x22-\x7B,\x7D,\x7E																																								
25118	RootPartyContra-SettlementLocation	N	3	371	Fixed String	The settlement location of the counterparty member resp. the settlement location of its clearing member. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	APK	APK - Euroclear Finland	CBF	CBF - Clearstream Banking Frankfurt	CBL	CBL - Clearstream Banking Luxembourg	CCO	CCO - Euroclear UK and Ireland	CIK	CIK - Euroclear Belgium	EOC	EOC - Euroclear Bank	HEL	HEL - HELEX Greece	IBC	IBC - Iberclear Spain	INT	INT - Interbolsa Portugal	KDP	KDP - KDPW Poland	MOT	MOT - Monte Titoli Italy	NEC	NEC - Euroclear Netherlands	OEB	OEB - OeKB Austria	SIC	SIC - Euroclear France	SIS	SIS - Sega Intersettle	VPC	VPC - Euroclear Sweden	VPD	VPD - VP Denmark	VPS	VPS - VPS Norway	*	More values
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1903	RegulatoryTradeID	N	52	374	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9,A-Z,a-z																																								
39060	Pad6	U	6	426	Fixed String	not used																																								



## 12 Other

### 12.1 Party Action Report

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
20812	RequestingParty- IDExecutingTrader	N	4	52	unsigned int	Owning User ID																						
20059	PartyIDExecutingUnit	Y	4	56	unsigned int	Business Unit ID.																						
20012	PartyIDExecuting- Trader	N	4	60	unsigned int	Owning User ID.																						
20816	RequestingParty- IDExecutingSystem	Y	4	64	unsigned int	System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>T7 trading system</td> </tr> </tbody> </table>	Value	Description	2	T7 trading system																		
Value	Description																											
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1301	MarketID	N	2	68	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>5</td> <td>XDUB</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	3	XETR	4	XVIE	5	XDUB	6	XMAL	7	XBUL	8	XBUD	9	XLJU	10	XPRA	11	XZAG	*	More values
Value	Description																											
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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																
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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																											

## 12.2 Trade Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</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>&lt;RBCHHeader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="991 1357 1410 1485"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
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1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1563 1410 1644"> <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		
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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" data-bbox="991 1845 1410 1926"> <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>&lt;Message Body&gt;</i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

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).
31	LastPx	Y	8	56	PriceType	Price of this fill.
32	LastQty	Y	8	64	Qty	Quantity executed in this fill.
119	SettlCurrAmt	Y	8	72	float	The sum of money to be settled.
155	SettlCurrFxRate	N	8	80	float	The exchange rate which applies to a non-Euro settlement currency.
60	TransactTime	Y	8	88	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	96	unsigned int	Exchange Order ID generated by the T7 system.
11	ClOrdID	N	8	104	unsigned int	Client Order ID: Unique participant defined order request identifier. For quotes the QuoteMsgID (1166) is provided in the trade notification.
151	LeavesQty	N	8	112	Qty	Remaining quantity of the order at the time of the execution. If the order has been executed partially this field contains the non-executed quantity. A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	N	8	120	Qty	Cumulated executed quantity of an order.
1072	SideGrossTradeAmt	N	8	128	PriceType	Market value
159	AccruedInteresAmt	N	8	136	PriceType	Accrued interest amount
223	CouponRate	N	8	144	floatDecimal7	Coupon rate
20403	RootPartyIDClientID	N	8	152	unsigned int	Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue.
25123	ExecutingTrader	N	8	160	unsigned int	Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20522	RootParty- IDInvestmentDecision- Maker	N	8	168	unsigned int	Investment decision within firm (ES-MA 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	Y	4	192	unsigned int	Owning User ID.
25113	RootParty- IDSettlementUnit	Y	4	196	unsigned int	Settlement Business Unit ID.
25026	RootPartyIDClearing- Unit	Y	4	200	unsigned int	Clearing Business Unit ID.
25114	RootPartyIDContra- Unit	N	4	204	unsigned int	The identifier of the participant counterparty institution.
25116	RootPartyIDContra- SettlementUnit	N	4	208	unsigned int	The Settlement Business Unit ID of the counter party.
25108	OrderIDSfx	N	4	212	unsigned int	System order version number.
1300	MarketSegmentID	Y	4	216	signed int	Product identifier.
1506	SideTradeID	Y	4	220	unsigned int	Private trade identifier of an order or quote match step.
1005	SideTradeReportID	Y	4	224	unsigned int	Unique identifier for each side of a trade (with or without a central counterparty).
2490	TradeNumber	N	4	228	unsigned int	Number of SideTradeReportIDs per SideTradeID.
28582	MatchDate	Y	4	232	LocalMktDate	Business day of the match event.
64	SettlDate	Y	4	236	LocalMktDate	The date on which settlement is to be effected.
880	TrdMatchID	Y	4	240	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
157	NumDaysInterest	N	4	244	unsigned int	Accrued interest amount

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
30	LastMkt	Y	2	248	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>5</td> <td>XDUB</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	3	XETR	4	XVIE	5	XDUB	6	XMAL	7	XBUL	8	XBUD	9	XLJU	10	XPRA	11	XZAG	*	More values
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*	More values																											
856	TradeReportType	Y	1	250	unsigned int	Identifies the type of trade notification. 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. The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Trade</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table>	Value	Description	0	Trade	5	No/Was (Replaced)	7	(Locked-In) Trade Break														
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0	Trade																											
5	No/Was (Replaced)																											
7	(Locked-In) Trade Break																											
830	TransferReason	Y	1	251	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																
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2	Clearer																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
574	MatchType	N	1	252	unsigned int	<p>The point in the matching process at which this trade was matched.            The value 3(=Confirmed Trade Report) represents Trades entered by Market Supervision.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Confirmed Trade Report (reporting from recognized markets)</td> </tr> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>9</td> <td>Systematic Internaliser</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> </tbody> </table>	Value	Description	3	Confirmed Trade Report (reporting from recognized markets)	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	9	Systematic Internaliser	11	Auto match resting order	12	Auto match at midpoint	14	Continuous Auction
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28610	MatchSubType	N	1	253	unsigned int	<p>Indicates the auction type the trade originates from. Not filled for uncrossing, i.e. when a complex instrument switches to the instrument state "Continuous".</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Opening auction</td> </tr> <tr> <td>2</td> <td>Closing auction</td> </tr> <tr> <td>3</td> <td>Intraday auction</td> </tr> <tr> <td>4</td> <td>Circuit Breaker auction</td> </tr> </tbody> </table>	Value	Description	1	Opening auction	2	Closing auction	3	Intraday auction	4	Circuit Breaker auction								
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2	Closing auction																							
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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												
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
1444	SideLiquidityInd	N	1	255	unsigned int	Order initiator is passive or aggressive or other <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed liquidity (aggressive, includes triggered orders)</td> </tr> <tr> <td>4</td> <td>Auction (includes VDO matching at midpoint)</td> </tr> </tbody> </table>	Value	Description	1	Added liquidity (passive)	2	Removed liquidity (aggressive, includes triggered orders)	4	Auction (includes VDO matching at midpoint)						
Value	Description																			
1	Added liquidity (passive)																			
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4	Auction (includes VDO matching at midpoint)																			
28890	DeliveryType	Y	1	256	unsigned int	Delivery Type <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Auslandskassenverein</td> </tr> <tr> <td>2</td> <td>Girosammelverwahrung</td> </tr> <tr> <td>3</td> <td>Streifbandverwahrung</td> </tr> <tr> <td>4</td> <td>Wertpapierrechnung</td> </tr> </tbody> </table>	Value	Description	1	Auslandskassenverein	2	Girosammelverwahrung	3	Streifbandverwahrung	4	Wertpapierrechnung				
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4	Wertpapierrechnung																			
1815	TradingCapacity	Y	1	257	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>8</td> <td>Systematic Internaliser</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	8	Systematic Internaliser	9	Riskless Principal		
Value	Description																			
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28896	LastCouponDeviation-Indicator	N	1	258	unsigned int	Last coupon deviation indicator <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>Short period</td> </tr> <tr> <td>2</td> <td>Long period</td> </tr> <tr> <td>3</td> <td>Only one coupon</td> </tr> <tr> <td>4</td> <td>Short - two interest payments due</td> </tr> <tr> <td>5</td> <td>Long - two interest payments due</td> </tr> </tbody> </table>	Value	Description	0	None	1	Short period	2	Long period	3	Only one coupon	4	Short - two interest payments due	5	Long - two interest payments due
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28897	RefinancingEligibility-Indicator	N	1	259	unsigned int	Ability of a security to be accepted for refinancing <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes
Value	Description											
0	No											
1	Yes											
23002	OrderAttribute-LiquidityProvision	N	1	260	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
25124	ExecutingTrader-Qualifier	N	1	261	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
21622	RootParty-IDInvestmentDecision-MakerQualifier	N	1	262	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											
1	Account	N	2	263	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x45,\x47,\x4D,\x50,\x52						
120	SettlCurrency	Y	3	265	CurrencyType	The ISO Code of the currency in which settlement is conducted. Valid characters: A-Z,0-9,\x20						
15	Currency	Y	3	268	CurrencyType	The ISO Code of the currency in which a price is quoted/shown. Valid characters: A-Z,0-9,\x20						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25007	FreeText1	N	12	271	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	283	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E						
25107	FreeText4	N	16	295	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x23-\x25,\x28-\x2A,\x2C-\x3B,\x3F,\x41-\x5F,\x61-\x7B,\x7D,\x7E						
1115	OrderCategory	N	1	311	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	312	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit
Value	Description											
1	Market											
2	Limit											
22401	RootPartyExecuting-Firm	Y	5	313	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
22412	RootPartyExecuting-Trader	Y	6	318	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
22404	RootPartyClearing-Firm	Y	5	324	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																								
25112	RootPartyExecuting-FirmKVNumber	Y	4	329	Fixed String	The KV-Number of the participant Valid characters: \x20,\x22-\x7B,\x7D,\x7E																																								
22491	RootPartySettlement-Account	Y	35	333	Fixed String	The settlement account of the participant resp. the settlement account of the clearing member Valid characters: \x20,\x22-\x7B,\x7D,\x7E																																								
22410	RootPartySettlement-Location	Y	3	368	Fixed String	The settlement location of the participant resp. the settlement account of its clearing member. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	APK	APK - Euroclear Finland	CBF	CBF - Clearstream Banking Frankfurt	CBL	CBL - Clearstream Banking Luxembourg	CCO	CCO - Euroclear UK and Ireland	CIK	CIK - Euroclear Belgium	EOC	EOC - Euroclear Bank	HEL	HEL - HELEX Greece	IBC	IBC - Iberclear Spain	INT	INT - Interbolsa Portugal	KDP	KDP - KDPW Poland	MOT	MOT - Monte Titoli Italy	NEC	NEC - Euroclear Netherlands	OEB	OEB - OeKB Austria	SIC	SIC - Euroclear France	SIS	SIS - Sega Intersettle	VPC	VPC - Euroclear Sweden	VPD	VPD - VP Denmark	VPS	VPS - VPS Norway	*	More values
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*	More values																																													
22490	RootPartySettlement-Firm	Y	5	371	Fixed String	The settlement firm of the participant Valid characters: A-Z,0-9,\x20																																								
22417	RootPartyContraFirm	N	5	376	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z,0-9,\x20																																								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																								
25119	RootPartyContra-SettlementFirm	N	5	381	Fixed String	The clearing member of the counterparty. Valid characters: A-Z,0-9,\x20																																								
25115	RootPartyContraFirm-KVNumber	Y	4	386	Fixed String	The KV-Number of the participant which was counterparty of a trade. Valid characters: \x20,\x22-\x7B,\x7D,\x7E																																								
25117	RootPartyContra-SettlementAccount	Y	35	390	Fixed String	The settlement account of the counterparty resp. the settlement account of its clearing member. Valid characters: \x20,\x22-\x7B,\x7D,\x7E																																								
25118	RootPartyContra-SettlementLocation	N	3	425	Fixed String	The settlement location of the counterparty member resp. the settlement location of its clearing member. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	APK	APK - Euroclear Finland	CBF	CBF - Clearstream Banking Frankfurt	CBL	CBL - Clearstream Banking Luxembourg	CCO	CCO - Euroclear UK and Ireland	CIK	CIK - Euroclear Belgium	EOC	EOC - Euroclear Bank	HEL	HEL - HELEX Greece	IBC	IBC - Iberclear Spain	INT	INT - Interbolsa Portugal	KDP	KDP - KDPW Poland	MOT	MOT - Monte Titoli Italy	NEC	NEC - Euroclear Netherlands	OEB	OEB - OeKB Austria	SIC	SIC - Euroclear France	SIS	SIS - Sega Intersettle	VPC	VPC - Euroclear Sweden	VPD	VPD - VP Denmark	VPS	VPS - VPS Norway	*	More values
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VPS	VPS - VPS Norway																																													
*	More values																																													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1903	RegulatoryTradeID	N	52	428	Fixed String	TVTIC - Trading Venue Transaction Identification Code Valid characters: 0-9,A-Z,a-z

## 12.3 Trade Notification Status

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

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

## 12.4 Service Availability

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i>&lt;MessageHeaderOut&gt;</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>&lt;NRBCHheader&gt;</i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1111 1409 1196"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Service Availability</td> </tr> </tbody> </table>	Value	Description	3	Service Availability		
Value	Description											
3	Service Availability											
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1395 1409 1523"> <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>&lt;Message Body&gt;</i>												
25030	MatchingEngine-TradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote Management service.						
25031	TradeManagerTradeDate	N	4	28	LocalMktDate	Current business day of Trades service.						
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmission of Order/Quote Events service.						
25047	T7EntryServiceTradeDate	N	4	36	LocalMktDate	Current business day of T7 Entry Service.						
25049	T7EntryServiceRtm-TradeDate	N	4	40	LocalMktDate	Current business day of Retransmission of T7 Entry Service.						



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

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

## 12.5 News

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

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

## 12.6 Entitlement Notification

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

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
20259	PartyDetail- IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.																						
20816	RequestingParty- IDExecutingSystem	Y	4	56	unsigned int	System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>T7 trading system</td> </tr> </tbody> </table>	Value	Description	2	T7 trading system																		
Value	Description																											
2	T7 trading system																											
1301	MarketID	N	2	60	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>5</td> <td>XDUB</td> </tr> <tr> <td>6</td> <td>XMAL</td> </tr> <tr> <td>7</td> <td>XBUL</td> </tr> <tr> <td>8</td> <td>XBUD</td> </tr> <tr> <td>9</td> <td>XLJU</td> </tr> <tr> <td>10</td> <td>XPRA</td> </tr> <tr> <td>11</td> <td>XZAG</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	3	XETR	4	XVIE	5	XDUB	6	XMAL	7	XBUL	8	XBUD	9	XLJU	10	XPRA	11	XZAG	*	More values
Value	Description																											
3	XETR																											
4	XVIE																											
5	XDUB																											
6	XMAL																											
7	XBUL																											
8	XBUD																											
9	XLJU																											
10	XPRA																											
11	XZAG																											
*	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																						

## 12.7 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>&lt;MessageHeaderOut&gt;</i>												
9	BodyLen	Y	4	0	unsigned int	Number 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>&lt;RBCHeaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	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>&lt;Message Body&gt;</i>												
1300	MarketSegmentID	N	4	64	signed int	Product identifier.						

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



## 12.8 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>&lt;MessageHeaderOut&gt;</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>&lt;RBCHheaderME&gt;</i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="991 1588 1409 1720"> <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 1798 1409 1928"> <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>&lt;Message Body&gt;</i>																								
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.																		
48	SecurityID	N	8	72	signed int	Instrument identifier.																		
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.																		
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>105</td> <td>Product State Halt</td> </tr> <tr> <td>106</td> <td>Product State Holiday</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>110</td> <td>Volatility Interruption</td> </tr> <tr> <td>111</td> <td>Product temporarily not tradeable</td> </tr> <tr> <td>113</td> <td>Instrument Stopped</td> </tr> <tr> <td>116</td> <td>Instrument Sold Out</td> </tr> <tr> <td>115</td> <td>Instrument Knock Out</td> </tr> </tbody> </table>	Value	Description	105	Product State Halt	106	Product State Holiday	107	Instrument Suspended	110	Volatility Interruption	111	Product temporarily not tradeable	113	Instrument Stopped	116	Instrument Sold Out	115	Instrument Knock Out
Value	Description																							
105	Product State Halt																							
106	Product State Holiday																							
107	Instrument Suspended																							
110	Volatility Interruption																							
111	Product temporarily not tradeable																							
113	Instrument Stopped																							
116	Instrument Sold Out																							
115	Instrument Knock Out																							
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																		

## 12.9 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.

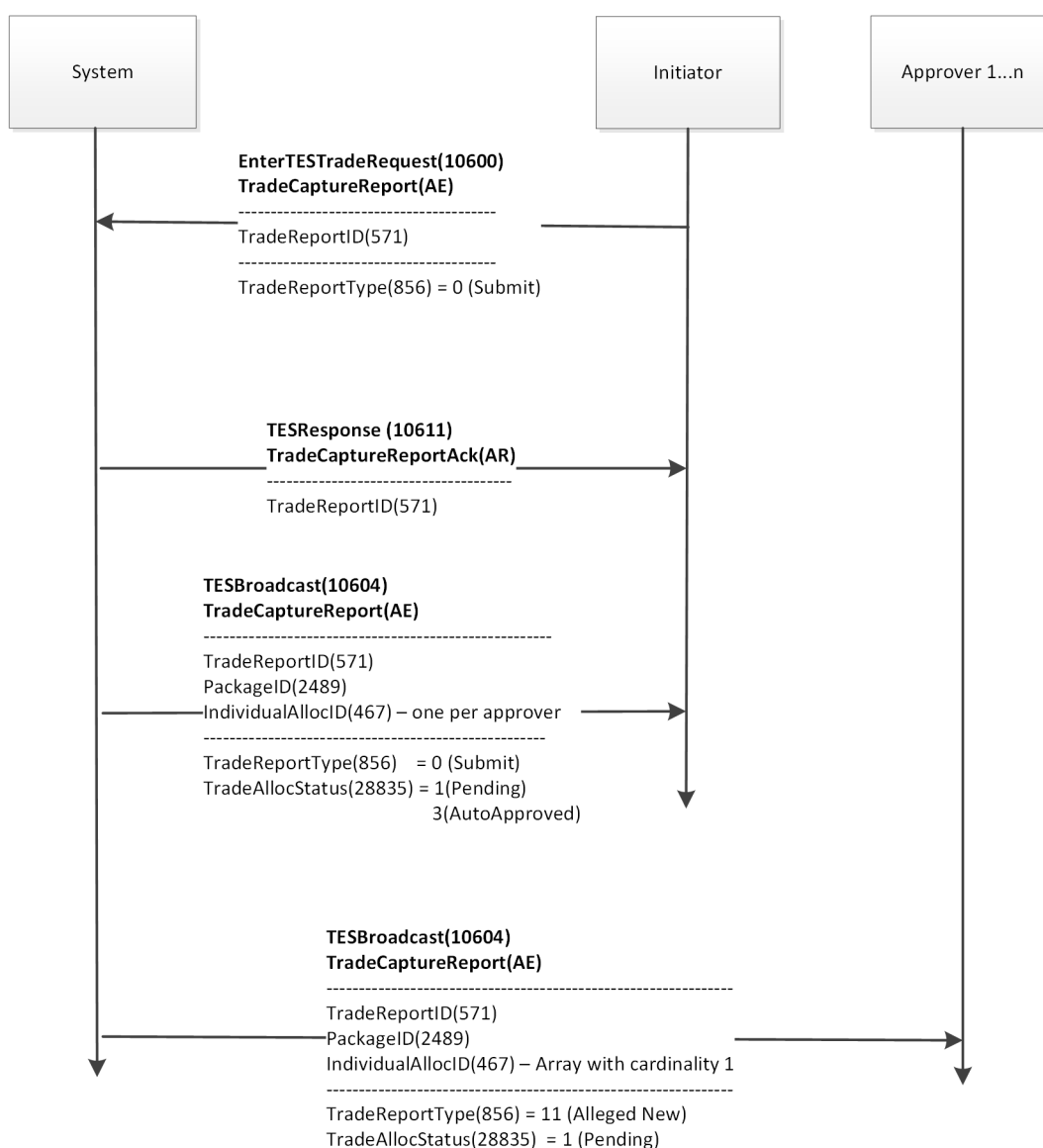
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
<i>&lt;MessageHeaderOut&gt;</i>																								
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.																		
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (ApplicationMessageReport, Msg-Type = BY)																		
39020	Pad2	U	2	6	Fixed String	not used																		
<i>&lt;NotifHeader&gt;</i>																								
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.																		
<i>&lt;Message Body&gt;</i>																								
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>105</td> <td>Error converting response or broadcast</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	105	Error converting response or broadcast	*	More values												
Value	Description																							
105	Error converting response or broadcast																							
*	More values																							
28728	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).																		
1355	RefApplID	Y	1	26	unsigned int	Application identifier of a T7 ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> <tr> <td>7</td> <td>TES Maintenance</td> </tr> <tr> <td>8</td> <td>TES Trade</td> </tr> </tbody> </table>	Value	Description	1	Trade	2	News	3	Service Availability	4	Session Data	5	Listener Data	6	Risk Control	7	TES Maintenance	8	TES Trade
Value	Description																							
1	Trade																							
2	News																							
3	Service Availability																							
4	Session Data																							
5	Listener Data																							
6	Risk Control																							
7	TES Maintenance																							
8	TES Trade																							

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1409	SessionStatus	Y	1	27	unsigned int	Session status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Session active</td> </tr> <tr> <td>4</td> <td>Session logout complete</td> </tr> </tbody> </table>	Value	Description	0	Session active	4	Session logout complete
Value	Description											
0	Session active											
4	Session logout complete											
39040	Pad4	U	4	28	Fixed String	not used						
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E						

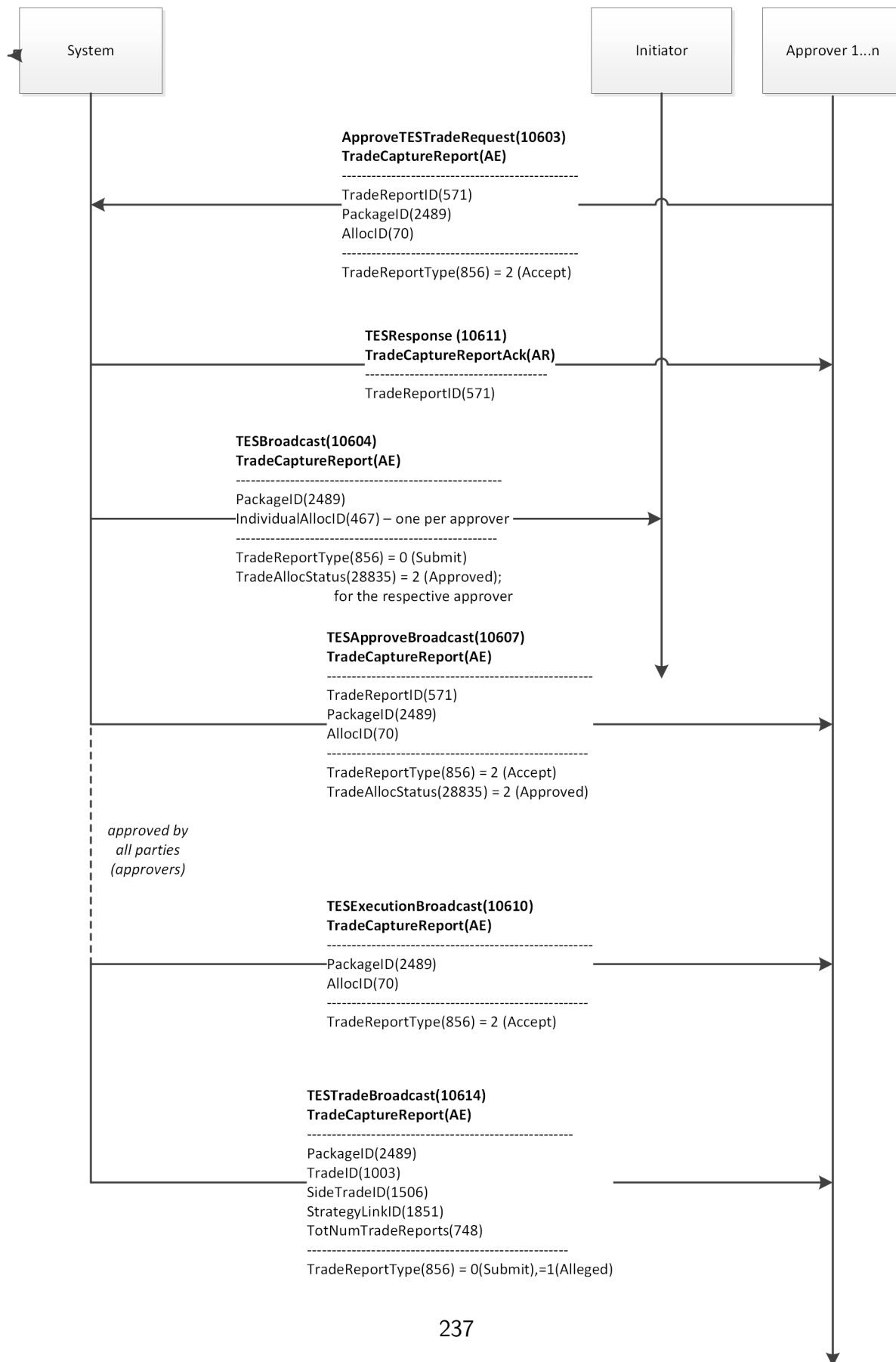
## A Appendix

### A.1 T7 Entry Service Message Flow

#### ETI: Message flow for EnterTESTradeRequest

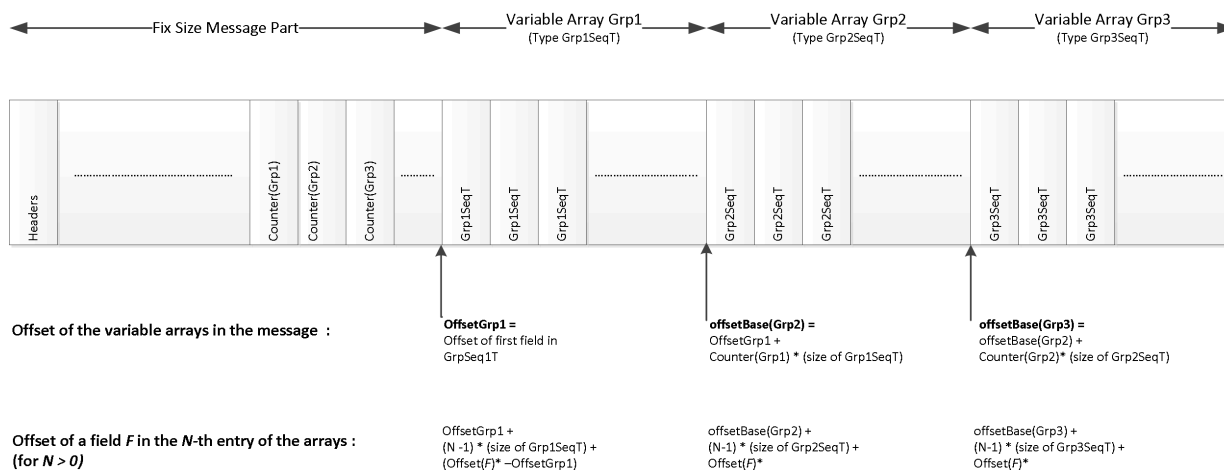


**ETI: Message flow for ApproveTESTradeRequest**



## A.2 Variable Arrays

How to Access Variable Arrays and Fields within Variable Arrays



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

## A.3 XML Interface Description

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

The XML file consists of the following parts and definitions:

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

## 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 7.0 - Production Version (ETI 7.0-C0003)

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.

Changes to the T7 Release 7.0 – Simulation Version:

- changed valid value *Cash* to *C0003* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- changed usage of field *PartyIDSessionID* in message [Issuer Specific Information](#) (10316)
- added valid values *XBUL* (7), *XBUD* (8), *XLJU* (9), *XPRA* (10), *XZAG* (11) to field *MarketID* in messages [Session Logon Response](#) (10001), [Party Action Report](#) (10042), [Entitlement Notification](#) (10034), [TES Trade Broadcast](#) (10614), [Trade Notification](#) (10500)

### B.2 T7 Release 7.0 - Simulation Version (ETI 7.0-C0002)

Changes to the T7 Release 7.0 – Cloud Simulation Version:

- changed valid value *Cash* to *C0002* of field *DefaultCstmAppVerSubID* in message [Session Logon Response](#) (10001)
- added valid values *Instrument\_Knock\_Out* (115), *Instrument\_Sold\_Out* (116) to field *MassActionReason* in message [Mass Cancellation Event](#) (10308)
- added field *SettlCurrFxRate* to messages [Enter TES Trade Request](#) (10600), [Approve TES Trade Broadcast](#) (10607), [TES Broadcast](#) (10604), [TES Trade Broadcast](#) (10614)
- added valid value *XMAL* (6) to field *MarketID* in messages [Session Logon Response](#) (10001), [Party Action Report](#) (10042), [Entitlement Notification](#) (10034), [TES Trade Broadcast](#) (10614), [Trade Notification](#) (10500)
- added valid values *On\_Book\_Trading\_disabled\_for\_Instrument\_Type* (144), *Quantity\_Limit\_Exceeded\_Instrument* (149), *Value\_Limit\_Exceeded\_Instrument* (150) to field *QuoteEntryRejectReason* in message [Mass Quote Response](#) (10406)
- added valid value *Continous\_Auction* (14) to field *MatchType* in messages [Book Order Execution](#) (10104), [Extended Order Information](#) (10117), [Immediate Execution Response](#) (10103), [Trade Notification](#) (10500)
- removed valid values *Do\_Not\_Publish\_Trade* (0), *Publish\_Trade* (1) from field *TradePublishIndicator* in message [TES Trade Broadcast](#) (10614)



## B.3 T7 Release 7.0 – Cloud Simulation Version (ETI 7.0-C0001)

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.

Changes to the T7 Release 6.1 – Production Version:

- changed valid value *Cash* to *C0001* of field *DefaultCstmAppVerSubID* in message *Session Logon Response* (10001)
- *T7 Entry Service*: added 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 Response* (10611), *TES Trade Broadcast* (10614), *TES Status Broadcast* (10615)
- *Issuer Model*: added messages *Issuer Specific Information* (10316), *Issuer Security State Change Request* (10314), *Issuer Security State Change Response* (10315)
- *Quantity size change*: changed type for fields *QuoteEventQty*, *ReservedSize* in message *BEST Quote Execution Notification* (10414), *BidCxlSize*, *OfferCxlSize* in messages *BEST Quote Response* (10413), *OrderQty* in message *Cross Request* (10118), *CumQty*, *CxlQty* in message *Cancel Order Notification* (10112), *CumQty*, *CxlQty* in message *Cancel Order Response (Lean Order)* (10111), *CumQty*, *CxlQty* in message *Cancel Order Response (Standard Order)* (10110), *BidSize*, *ReservedBidSize*, *OfferSize*, *ReservedOfferSize* in message *BEST Quote Request* (10412), *LeavesQty*, *CumQty*, *CxlQty*, *OrderQty*, *DisplayQty*, *DisplayLowQty*, *DisplayHighQty* in message *Extended Deletion Report* (10128), *BidSize*, *OfferSize* in message *Mass Quote* (10405), *BidCxlSize*, *OfferCxlSize* in message *Mass Quote Response* (10406), *LeavesQty*, *CumQty*, *CxlQty*, *DisplayQty* in message *Replace Order Response (Lean Order)* (10108), *LeavesQty*, *CumQty*, *CxlQty*, *DisplayQty* in message *Replace Order Response (Standard Order)* (10107), *OrderQty*, *DisplayQty*, *DisplayLowQty*, *DisplayHighQty* in message *Replace Order Single* (10106), *OrderQty* in message *Replace Order Single (short layout)* (10126), *OrderQty*, *DisplayQty*, *DisplayLowQty*, *DisplayHighQty* in message *New Order Single* (10100), *OrderQty* in message *New Order Single (short layout)* (10125), *LeavesQty*, *CumQty*, *CxlQty*, *DisplayQty*, *FillQty* in message *Book Order Execution* (10104), *LeavesQty*, *CumQty*, *CxlQty*, *OrderQty*, *DisplayQty*, *DisplayLowQty*, *DisplayHighQty*, *FillQty* in message *Extended Order Information* (10117), *LeavesQty*, *CumQty*, *CxlQty*, *DisplayQty*, *FillQty* in message *Immediate Execution Response* (10103), *QuoteEventQty* in message *Quote Execution Notification* (10407), *OrderQty* in message *Request For Quote Notification* (10415), *OrderQty* in message *Quote Request* (10401), *LastQty*, *LeavesQty*, *CumQty* in message *Trade Notification* (10500), *OrderQty* in message *Trailing Stop Order Update Notification* (10127)
- removed field *RequestOut* from messages *BEST Quote Response* (10413), *Cross Request Response* (10119), *Order Mass Cancellation Response No Hits* (10124), *Order Mass Cancellation Response* (10121), *Quote Mass Cancellation Response* (10409), *Cancel Order Response (Lean Order)* (10111), *Cancel Order Response (Standard Order)* (10110), *Mass Quote Response* (10406), *Replace Order Response (Lean Order)* (10108), *Replace Order Response (Standard Order)* (10107), *New Order Response (Lean Order)* (10102), *New Order Response (Standard Order)* (10101), *Immediate Execution Response* (10103), *Quote Activation Response* (10404), *Quote Request Response* (10402), *Reject* (10010)
- added valid values *TES\_Maintenance (7)*, *TES\_Trade (8)* to message *Gap Fill* (10032)
- changed usage of field *TargetPartyIDSessionID* in message *Quote Mass Cancellation Request* (10408)
- added field *QuoteType* to message *Mass Quote* (10405)

- added valid values *PWT\_Quote\_not\_allowed\_in\_current\_state (135)*, *Standard\_Quote\_not\_allowed\_in\_current\_state (136)*, *PWT\_Quote\_not\_allowed\_with\_crossed\_book (137)*, *Ask\_side\_quote\_not\_allowed (138)*, *Ask\_side\_quote\_with\_qty\_not\_allowed (139)*, *Invalid\_change\_LP\_session (140)*, *LP\_licence\_not\_assigned (145)*, *SP\_licence\_not\_assigned (146)* to field *QuoteEntryRejectReason* in message [Mass Quote Response \(10406\)](#)
- removed valid value *Result\_Of\_Transaction\_Unknown (104)* from field *SessionRejectReason* in message [Reject \(10010\)](#)
- added valid values *TES\_Maintenance (7)*, *TES\_Trade (8)* to field *RefApplID* in message [Retransmit \(10008\)](#)
- added fields *T7EntryServiceStatus*, *T7EntryServiceRtmStatus* to message [Service Availability \(10030\)](#)
- added valid values *TES\_Maintenance (7)*, *TES\_Trade (8)* to field *RefApplID* in message [Subscribe\(10025\)](#)
- MiFID related changes: added fields *RootPartyIDClientID*, *ExecutingTrader*, *RootPartyIDInvestmentDecisionMaker*, *NumDaysInterest*, *LastCouponDeviationIndicator*, *RefinancingEligibilityIndicator*, *OrderAttributeLiquidityProvision*, *ExecutingTraderQualifier*, *RootPartyIDInvestmentDecisionMakerQualifier*, *RegulatoryTradeID* to message [Trade Notification \(10500\)](#)
- added valid value *No\_Was\_Replaced (5)* to field *TradeReportType* in message [Trade Notification \(10500\)](#)
- added fields *SideGrossTradeAmt*, *AccruedInteresAmt*, *CouponRate* to message [Trade Notification \(10500\)](#)
- added valid value *Intraday\_Auction (6)* to field *TradingSessionSubID* in messages [Extended Deletion Report \(10128\)](#), [Replace Order Single \(10106\)](#), [New Order Single \(10100\)](#), [Extended Order Information \(10117\)](#)
- removed message [Connection Gateway Response \(10021\)](#)
- added valid value *Auction (4)* to field *QuoteEventLiquidityInd* to message [Quote Execution Notification \(10407\)](#)
- The following characters in free text fields – *FreeText1 (25007)*, *FreeText2 (25008)*, *FreeText4 (25107)* are now forbidden: " (0x22) , & (0x26), = (0x3D), ` (0x60) , @ (0x40), + (0x2B), ' (0x27), < (0x3C), > (0x3E)