

Deutsche Börse Group's T7

FIX LF Interface

Derivatives Message Reference

Release 9.0

FIX LF Version	9.0
FIX LF Subversion	D0001
Build Version	90.615.1.ga-90006015-37
Date	26 February 2021

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Contents

1	List of Abbreviations	3
2	Introduction	4
3	Change Log	4
3.1	T7 Release 9.0 – FIX LF 9.0-D0001	4
4	Message Formats	7
4.1	Data Types	7
5	Overview of Supported Message Types	8
6	Message Header and Trailer	9
6.1	Header	9
6.2	Trailer	11
7	Administrative Messages	12
7.1	Logon	13
7.2	Logout	15
7.3	Heartbeat	16
7.4	Test Request	17
7.5	Resend Request	18
7.6	Reject	19
7.7	Sequence Reset	21
8	Application Messages	22
8.1	Trade Capture Report	23
8.2	Trading Session Status	32
8.3	Session Details List	33
8.4	Execution Report	34
8.5	User Order Mass Action Report	43
8.6	Business Message Reject	47
9	Occurrences	48
9.1	OrderAttributeGrp	48
9.2	Parties	49
9.3	RootParties	53
9.4	TrdCapRptSideGrp	54
A	Appendix	56

Contents

1 List of Abbreviations

Please find a list of all the abbreviations used in the document.

FIX	Financial Information eXchange
TCP/IP	Transmission Control Protocol / Internet Protocol
TES	T7 Entry Service
GUI	Graphical User Interface

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 T7 FIX LF interface is intended for participants that require a standard FIX connection to the exchange and supports all T7 market types.

The document "T7 FIX Gateway FIX 4.2 and 4.4 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 derivatives market part of the FIX LF interface.

In addition to this document two corresponding XML files, the QuickFix Engine dictionary and a message reference file including message and field descriptions are published.

The FIX LF interface will make use of the FIX 4.4 version only.

3 Change Log

3.1 T7 Release 9.0 – FIX LF 9.0-D0001

Changes to the T7 Release 9.0 – FIX Gateway Production Version:

- One TCP port for all FIX LF sessions.
- FIX 4.4 only - no FIX 4.2 support.
- No support of cross-market sessions.
- In all FIX LF requests the field *TargetCompID(56)* must be set to the XMIC code (e.g. XEUR) the related FIX LF session belongs to.
- In all FIX LF notifications/responses the field *SenderCompID(49)* is set to the related T7 XMIC code (e.g. XEUR).
- **Logon** Request (msgType="A"): added field *DefaultCstmAppVerID(1408)*; removed field *TestMessageIndicator(464)*.
- **Logon** Response ("A"): added fields *TradeSesMode(339)*, and *DefaultCstmAppVerSubID(28763)*
- Removed field *LastMsgSeqNumProcessed(369)* from the **Header**.
- Field *ExecID(17)* has another format/content.

- All text fields are sent without filling blanks.
- All Quantity, Price, Rate and Amount fields are formatted as decimals.
- No fragmentation needed: removed field *ULastFragment(30893)* from message [User Order Mass Action Report \("UBZ"\)](#).
- Removed field *SecondarySessionID (28767)* from message [Session Details List \("U6"\)](#).
- Order Drop Copy will also provide orders of the ETI HF sessions belonging to the business unit of the related FIX LF session.
- Removed valid values *Market Reset (102)*, *Service resumed (105)*, *No more messages for this trading venue (200)*, *Message processing suspended (202)*, *Message processing resumed (203)* from field *TradSesEvent* in message [Trading Session Status \("h"\)](#).
- No Password change possible via [Logon \("A"\)](#). Please use the SAP portal for maintaining the session password.
- Removed field *AvgPx(6)* from message [Execution Report \("8"\)](#).
- Changed data type of field *MatchType(574)* from String to Int.
- No need for an XMIC field in outgoing FIX messages since this information is already in the *SenderCompID(49)*.
- Removed field *MarketID(1301)* from messages [Session Details List \("U6"\)](#), [User Order Mass Action Report \("UBZ"\)](#), [Trading Session Status \("h"\)](#).
- Removed field *ExDestination(100)* from [Execution Report \("8"\)](#).
- FIX LF Gateway access details (address and port) are provided via [Network Access Guide](#) - documentation only.
- Changed behaviour for [Execution Report \("8"\)](#) with *OrdStatus (39)* set to 4 (*Canceled*):
 - FIX LF provides Entering and Executing Trader/Firm and some more order information than FIX Gateway.
- Short names are set for Trader and Business Unit in message [Execution Report \("8"\)](#).
- Entering trader is not set for message [Execution Report \("8"\)](#) with *ExecType (150)* set to L (*Triggered by system*).

- Removed fields *TriggerType(1100)* and *TriggerPrice(1102)* from message [Execution Report \("8"\)](#). The stop price of OCO orders is provided in field *StopPx (99)*
- Removed field *SecondaryOrderID(198)* from messages [Execution Report \("8"\)](#), and [Trade Capture Report \("AE"\)](#).
- Information about executing session (occurrence: session ID) not always set in message [User Order Mass Action Report \("UBZ"\)](#). Then, the message informs all session of the related business unit about the scope of the cancellation.
- The field *HeartBtInt (108)* in the Session [Logon](#) request message ("A") must be greater than or equal to 30.
- The Session [Logon](#) request message ("A") must be sent within 25 seconds after the TCP connection has been established.
- The message [Session Details List \("U6"\)](#) will provide details for all trading sessions of the own business unit.
- Removed field *SecondarySessionID (28767)* from message [Session Details List \("U6"\)](#).
- Removed valid value 2 (*Regular Back Office Session*) from field *SessionSubMode (28735)* in message [Session Details List \("U6"\)](#).
- Removed field *ReturnCodeSource (25024)* from messages [Reject \("3"\)](#), [Execution Report \("8"\)](#).
- Removed field *NotAffOrigCLOrdID (1372)* from message [User Order Mass Action Report \("UBZ"\)](#).

4 Message Formats

The following chapters provide details on the administrative and application messages used by FIX LF. Additionally, information on data types is provided.

The interface version used by the participant needs to be provided during `Logon` in `DefaultCstmApp/VerID (1408)`; the corresponding response message will return the interface version, which the FIX LF Gateway currently uses, in the same field.

The interface version will allow the participant to recognize that FIX LF has changed. The build number shows to which FIX LF XML file, and the FIX LF message reference belongs to.

4.1 Data Types

FIX LF supports the following data types:

Data Type	Description
STRING	Alphanumeric free format strings containing characters from the following set: \x20,\x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D,\x7E.
INT (based on STRING)	Sequence of digits without commas or decimals and optional leading sign character.
FLOAT (based on STRING)	Sequence of digits with optional decimal point and leading sign character.
CHAR (based on STRING)	Single character value, can include any alphanumeric character.
BOOLEAN (based on CHAR)	Char field containing either 'Y' or 'N'.
MULTIPLEVALUESSTRING (based on STRING)	String containing one or more space delimited char fields.
LOCALMKTDATE (based on STRING)	Date of Local Market in YYYYMMDD format.
CURRENCY (based on STRING)	ISO currency code (3 characters).
LENGTH (based on INT)	Length of the FIX LF message in bytes. Value must be positive.
SEQNUM (based on INT)	Message sequence number. Value must be positive.
NUMINGROUP (based on INT)	Number of entries in a repeating group. Value must be positive.
QTY (based on FLOAT)	FLOAT (15.4) field with 15 digits before decimal point and at most 4 significant decimal places.
PRICE (based on FLOAT)	FLOAT (11.8) field representing a price with 11 digits before decimal point and at most 8 significant decimal places.
AMT (based on FLOAT)	FLOAT (11.8) field representing a prices times a quantity with 11 digits before decimal point and at most 8 significant decimal places.

Data Type	Description
UTCTIMESTAMP (based on STRING)	Time/date combination in YYYYMMDD-HH:MM:SS[.ssssssss] format. The milli/micro/nanosecond part is optional. The FIX LF gateway provides timestamps in seconds only.
PERCENTAGE (based on FLOAT)	FLOAT (3.7) field representing a percentage with 3 digits before decimal point and at most 7 significant decimal places.

5 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 9.0
- Build Number: 90.615.1.ga-90006015-37

6 Message Header and Trailer

6.1 Header

Tag	Field Name	Req'd	Data Type	Description																												
8	BeginString	Y	STRING	Identifies beginning of new message and protocol version. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>FIX.4.4</td> <td>VERSION 44</td> </tr> </tbody> </table>	Value	Description	FIX.4.4	VERSION 44																								
Value	Description																															
FIX.4.4	VERSION 44																															
9	BodyLength	Y	LENGTH	Message length, in bytes, forward to the Check-Sum field.																												
35	MsgType	Y	STRING	Defines the message type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Heartbeat</td> </tr> <tr> <td>1</td> <td>Test Request</td> </tr> <tr> <td>2</td> <td>Resend Request</td> </tr> <tr> <td>3</td> <td>Reject</td> </tr> <tr> <td>4</td> <td>Sequence Reset</td> </tr> <tr> <td>5</td> <td>Logout</td> </tr> <tr> <td>8</td> <td>Execution Report</td> </tr> <tr> <td>A</td> <td>Logon</td> </tr> <tr> <td>j</td> <td>Business Message Reject</td> </tr> <tr> <td>AE</td> <td>Trade Capture Report</td> </tr> <tr> <td>h</td> <td>Trading Session Status</td> </tr> <tr> <td>UBZ</td> <td>User order mass action report</td> </tr> <tr> <td>U6</td> <td>Session Details List</td> </tr> </tbody> </table>	Value	Description	0	Heartbeat	1	Test Request	2	Resend Request	3	Reject	4	Sequence Reset	5	Logout	8	Execution Report	A	Logon	j	Business Message Reject	AE	Trade Capture Report	h	Trading Session Status	UBZ	User order mass action report	U6	Session Details List
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A	Logon																															
j	Business Message Reject																															
AE	Trade Capture Report																															
h	Trading Session Status																															
UBZ	User order mass action report																															
U6	Session Details List																															
34	MsgSeqNum	Y	SEQNUM	Message sequence number																												
43	PossDupFlag	N	BOOLEAN	Indicates possible retransmission of message with this sequence number. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Original transmission</td> </tr> <tr> <td>Y</td> <td>Possible duplicate</td> </tr> </tbody> </table>	Value	Description	N	Original transmission	Y	Possible duplicate																						
Value	Description																															
N	Original transmission																															
Y	Possible duplicate																															
49	SenderCompID	Y	STRING	Assigned identifier of the party sending the message.																												
52	SendingTime	Y	UTCTIME-STAMP	Time of message transmission.																												
56	TargetCompID	Y	STRING	Assigned identifier of the party receiving the message.																												

Tag	Field Name	Req'd	Data Type	Description						
97	PossResend	N	BOOLEAN	<p>Indicates that message may contain information that has been sent under another sequence number.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Original transmission</td> </tr> <tr> <td>Y</td> <td>Possible Resend</td> </tr> </tbody> </table>	Value	Description	N	Original transmission	Y	Possible Resend
Value	Description									
N	Original transmission									
Y	Possible Resend									
122	OrigSendingTime	N	UTCTIME-STAMP	Required if PossDupFlag (43) = "Y".						

6.2 Trailer

Tag	Field Name	Req'd	Data Type	Description
10	Checksum	Y	INT	Three byte, simple checksum.

7 Administrative Messages

Overview of messages contained in this section:

FIX Message	MsgType
Logon	A
Logout	5
Heartbeat	0
Test Request	1
Resend Request	2
Reject	3
Sequence Reset	4

7.1 Logon

The Logon message allows the client to connect to the FIX Gateway. It is also used by the FIX Gateway to confirm the logon.

Tag	Field Name	Req'd	Data Type	Description						
<i><Header with MsgType='A' /></i>										
98	EncryptMethod	Y	INT	Method of encryption. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>None/other</td> </tr> </table>	Value	Description	0	None/other		
Value	Description									
0	None/other									
108	HeartBtInt	Y	INT	Heartbeat interval (seconds). The value must be greater than or equal to 30.						
554	Password	N	STRING	Password.						
141	ResetSeqNumFlag	N	BOOLEAN	Logon requests with ResetSeqNumFlag (141) set to Y will trigger a reset of Sequence numbers at the participant side only. The Sequence numbering for the messages generated from FIX Gateway will remain unchanged. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>N</td> <td>No</td> </tr> <tr> <td>Y</td> <td>Yes, reset Sequence numbers</td> </tr> </table>	Value	Description	N	No	Y	Yes, reset Sequence numbers
Value	Description									
N	No									
Y	Yes, reset Sequence numbers									
1600	FIXEngineName	N	STRING	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. This field is required in the messages sent to the FIX Gateway.						
1601	FIXEngineVersion	N	STRING	Provides the version of the infrastructure component. This field is required in the messages sent to the FIX Gateway.						
1602	FIXEngineVendor	N	STRING	Provides the name of the vendor providing the infrastructure component. This field is required in the messages sent to the FIX Gateway.						
1603	ApplicationSystem-Name	N	STRING	Provides the name of the application system being used to generate FIX application messages. This will normally be a trading system, OMS, or EMS. This field is required in the messages sent to the FIX Gateway.						
1604	ApplicationSystem-Version	N	STRING	Provides the version of the application system being used to initiate FIX application messages. This field is required in the messages sent to the FIX Gateway.						

Tag	Field Name	Req'd	Data Type	Description												
1605	ApplicationSystem-Vendor	N	STRING	Provides the vendor of the application system. This field is required in the messages sent to the FIX Gateway.												
1408	DefaultCstmAppVer-ID	Y	STRING	The default custom application version ID that is the default for a session.												
28763	DefaultCstmAppVer-SubID	N	STRING	Interface subversion. Identifies interface changes within one T7 release. Response only. <table border="1" data-bbox="868 757 1289 842"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D0001</td> <td>Derivatives subversion</td> </tr> </tbody> </table>	Value	Description	D0001	Derivatives subversion								
Value	Description															
D0001	Derivatives subversion															
339	TradSesMode	N	INT	Trading Session Mode. Response only. <table border="1" data-bbox="868 909 1289 1160"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Development</td> </tr> <tr> <td>2</td> <td>Simulation</td> </tr> <tr> <td>3</td> <td>Production</td> </tr> <tr> <td>4</td> <td>Acceptance</td> </tr> <tr> <td>5</td> <td>Disaster Recovery</td> </tr> </tbody> </table>	Value	Description	1	Development	2	Simulation	3	Production	4	Acceptance	5	Disaster Recovery
Value	Description															
1	Development															
2	Simulation															
3	Production															
4	Acceptance															
5	Disaster Recovery															
<i><Trailer /></i>																

7.2 Logout

The Logout message initiates or confirms the termination of a FIX session. It is also used by the FIX Gateway to reject the FIX session logon.

Tag	Field Name	Req'd	Data Type	Description						
<i><Header with MsgType='5' /></i>										
58	Text	N	STRING	Free format text string.						
1409	SessionStatus	N	INT	Session status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session logout complete</td> </tr> <tr> <td>5</td> <td>Invalid user name or password</td> </tr> </tbody> </table>	Value	Description	4	Session logout complete	5	Invalid user name or password
Value	Description									
4	Session logout complete									
5	Invalid user name or password									
<i><Trailer /></i>										

7.3 Heartbeat

The Heartbeat message may be used by the client and the FIX Gateway to monitor the status of the communication link during periods of inactivity.

Tag	Field Name	Req'd	Data Type	Description
<i><Header with MsgType='0' /></i>				
112	TestReqID	N	STRING	Identifier included in Test Request message to be returned in resulting Heartbeat.
<i><Trailer /></i>				

7.4 Test Request

The Test Request message is used to trigger a heartbeat message from the opposing application.

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='1' />				
112	TestReqID	Y	STRING	Identifier included in Test Request message to be returned in resulting Heartbeat.
<Trailer />				

7.5 Resend Request

The Resend Request is used by the client and the FIX Gateway to initiate the retransmission of messages in a recovery scenario.

Tag	Field Name	Req'd	Data Type	Description
<i><Header with MsgType='2' /></i>				
7	BeginSeqNo	Y	SEQNUM	Message Sequence number of first message in range to be resent.
16	EndSeqNo	Y	SEQNUM	Message Sequence number of last message in range to be resent.
<i><Trailer /></i>				

7.6 Reject

The Reject message is used by the FIX Gateway when a message is received but cannot be properly processed due to a session-level rule violation.

Tag	Field Name	Req'd	Data Type	Description
<i><Header with MsgType='3' /></i>				
45	RefSeqNum	Y	SEQNUM	Reference message Sequence number.
58	Text	N	STRING	Free format text string.
371	RefTagID	N	INT	The tag number of the FIX field being referenced.
372	RefMsgType	Y	STRING	The MsgType (35) of the FIX message being referenced.

Tag	Field Name	Req'd	Data Type	Description																																										
373	SessionRejectReason	N	INT	Code to identify reason for a session-level Reject message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Invalid tag number</td> </tr> <tr> <td>1</td> <td>Required tag missing</td> </tr> <tr> <td>2</td> <td>Tag not defined for this message type</td> </tr> <tr> <td>3</td> <td>Undefined tag</td> </tr> <tr> <td>4</td> <td>Tag specified without value</td> </tr> <tr> <td>5</td> <td>Value is incorrect for this tag</td> </tr> <tr> <td>6</td> <td>Incorrect data format for value</td> </tr> <tr> <td>7</td> <td>Decryption problem</td> </tr> <tr> <td>8</td> <td>Signature problem</td> </tr> <tr> <td>9</td> <td>CompID Problem</td> </tr> <tr> <td>10</td> <td>Sending time accuracy problem</td> </tr> <tr> <td>11</td> <td>Invalid msgtype</td> </tr> <tr> <td>12</td> <td>XML Validation Error</td> </tr> <tr> <td>13</td> <td>Tag appears more than once</td> </tr> <tr> <td>14</td> <td>Tag specified out of required order</td> </tr> <tr> <td>15</td> <td>Repeating group fields out of order</td> </tr> <tr> <td>16</td> <td>Incorrect NumInGroup count for repeating group</td> </tr> <tr> <td>17</td> <td>Non 'data' value includes field delimiter</td> </tr> <tr> <td>18</td> <td>Invalid/Unsupported Application Version</td> </tr> <tr> <td>99</td> <td>Other</td> </tr> </tbody> </table>	Value	Description	0	Invalid tag number	1	Required tag missing	2	Tag not defined for this message type	3	Undefined tag	4	Tag specified without value	5	Value is incorrect for this tag	6	Incorrect data format for value	7	Decryption problem	8	Signature problem	9	CompID Problem	10	Sending time accuracy problem	11	Invalid msgtype	12	XML Validation Error	13	Tag appears more than once	14	Tag specified out of required order	15	Repeating group fields out of order	16	Incorrect NumInGroup count for repeating group	17	Non 'data' value includes field delimiter	18	Invalid/Unsupported Application Version	99	Other
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0	Invalid tag number																																													
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17	Non 'data' value includes field delimiter																																													
18	Invalid/Unsupported Application Version																																													
99	Other																																													
25023	ReturnCode	N	INT	Return code.																																										
<i><Trailer /></i>																																														

7.7 Sequence Reset

The Sequence Reset message has two modes: Gap Fill mode is used in response to a Resend Request when one or more messages must be skipped over. Reset mode specifies an arbitrarily higher new Sequence number after an uncoverable application failure.

Tag	Field Name	Req'd	Data Type	Description						
<i><Header with MsgType='4' /></i>										
123	GapFillFlag	N	BOOLEAN	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Sequence Reset, Ignore Msg Seq Num</td> </tr> <tr> <td>Y</td> <td>Gap Fill Message, Msg Seq Num Field Valid</td> </tr> </tbody> </table>	Value	Description	N	Sequence Reset, Ignore Msg Seq Num	Y	Gap Fill Message, Msg Seq Num Field Valid
Value	Description									
N	Sequence Reset, Ignore Msg Seq Num									
Y	Gap Fill Message, Msg Seq Num Field Valid									
36	NewSeqNo	Y	SEQNUM	New Sequence number.						
<i><Trailer /></i>										

8 Application Messages

Overview of messages contained in this section:

FIX Message	MsgType
Trade Capture Report	AE
Trading Session Status	h
Session Details List	U6
Execution Report	8
User Order Mass Action Report	UBZ
Business Message Reject	j

8.1 Trade Capture Report

The Trade Capture Report message is used to report trades and trade reversals via FIX Back-office sessions.

Tag	Field Name	Req'd	Data Type	Description																						
<Header with MsgType='AE' />																										
<Instrument>																										
55	Symbol	Y	STRING	T7 product identifier. If the ISIN is used as instrument identifier in the FIX request (SecurityAltID (455)), the product identifier is allowed but not required. If no product identifier is provided Symbol (55) must contain '[N/A]'.																						
48	SecurityID	Y	INT	T7 instrument identifier.																						
22	SecurityIDSource	Y	STRING	Source of the securityID <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>	Value	Description	M	Marketplace-assigned identifier																		
Value	Description																									
M	Marketplace-assigned identifier																									
1227	ProductComplex	N	INT	Identifies an entire suite of products for a given market. In Futures this may be 'interest rates', 'agricultural', 'equity indexes', etc. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> </tbody> </table>	Value	Description	1	Simple Instrument	2	Standard Option Strategy	3	Non-standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument (used only for TES trades)
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167	SecurityType	N	STRING	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument																		
Value	Description																									
MLEG	Multileg Instrument																									
762	SecuritySubType	N	INT	Strategy type.																						
</Instrument>																										
<RegulatoryTradeIDGrp>, cardinality: 1, record counter: NoRegulatoryTradeIDs																										
1903	RegulatoryTradeID	N	STRING	Trading Venue Transaction Identifier (TVTIC).																						

Tag	Field Name	Req'd	Data Type	Description										
1906	RegulatoryTrade-IDType	N	INT	Specifies the type of trade identifier provided in RegulatoryTradeID (1903). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Trading venue transaction identifier (TVTIC)</td> </tr> </tbody> </table>	Value	Description	5	Trading venue transaction identifier (TVTIC)						
Value	Description													
5	Trading venue transaction identifier (TVTIC)													
</RegulatoryTradeIDGrp>														
<SRQSRelatedTradeIDGrp>, cardinality: unrestricted, record counter: NoSRQSRelatedTradeIDs														
25152	SRQSRelatedTradeID	N	INT	Provides together with the NegotiationID a link to the corresponding Xetra/Eurex Enlight deal.										
</SRQSRelatedTradeIDGrp>														
<RootParties>, cardinality: 0-1, record counter: NoRootPartyIDs, containing occurrences: root_execution_venue														
1117	>RootPartyID	Y	STRING	Root party identifier.										
1118	>RootPartyIDSource	Y	CHAR	Identifies class or source of the RootPartyID (1117) value. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>G</td> <td>Market identifier code</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	G	Market identifier code				
Value	Description													
D	Proprietary custom code													
G	Market identifier code													
1119	>RootPartyRole	Y	INT	Identifies the type role of the RootPartyID (1117) specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Executing firm</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>73</td> <td>Execution venue</td> </tr> </tbody> </table>	Value	Description	1	Executing firm	12	Executing trader	36	Entering trader	73	Execution venue
Value	Description													
1	Executing firm													
12	Executing trader													
36	Entering trader													
73	Execution venue													
</RootParties>														
<TrdCapRptSideGrp>, cardinality: 1, record counter: NoSides, containing occurrences: Side1														
54	Side	Y	CHAR	Side of 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													
1009	SideLastQty	N	QTY	Used to indicate the quantity on one of a multi-sided Trade Capture Report.										
1506	SideTradeID	N	INT	Used to represent the trade ID for each side of the trade assigned by an intermediary.										
<Parties>, cardinality: 1-23, record counter: NoPartyIDs														
448	>PartyID	Y	STRING	Party identifier/code. Party identifier/code. See PartyIDSource (447) and PartyRole (452).										

Tag	Field Name	Req'd	Data Type	Description																																						
447	>PartyIDSource	Y	CHAR	<p>Identifies class or source of the PartyID (448) value. Required if PartyID is specified.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	P	Short code identifier																																
Value	Description																																									
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P	Short code identifier																																									
452	>PartyRole	Y	INT	<p>Party Role.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Executing firm</td> </tr> <tr> <td>3</td> <td>Client ID</td> </tr> <tr> <td>4</td> <td>Clearing firm</td> </tr> <tr> <td>7</td> <td>Entering firm</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>16</td> <td>Executing system</td> </tr> <tr> <td>17</td> <td>Contra firm</td> </tr> <tr> <td>21</td> <td>Clearing organization</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>37</td> <td>Contra trader</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>55</td> <td>Session ID</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>	Value	Description	1	Executing firm	3	Client ID	4	Clearing firm	7	Entering firm	12	Executing trader	13	Order origination firm	16	Executing system	17	Contra firm	21	Clearing organization	32	Beneficiary	36	Entering trader	37	Contra trader	38	Position account	55	Session ID	59	Executing unit	75	Location ID	96	Take-up (trading) firm	122	Investment decision maker
Value	Description																																									
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75	Location ID																																									
96	Take-up (trading) firm																																									
122	Investment decision maker																																									
2376	>PartyRoleQualifier	N	INT	<p>Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algorithm	24	Natural person																																
Value	Description																																									
22	Algorithm																																									
24	Natural person																																									

Tag	Field Name	Req'd	Data Type	Description								
802	>NoPartySubIDs	N	NUMINGROUP	Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.								
523	>PartySubID	N	STRING	Person (Short name).								
803	>PartySubIDType	N	INT	Type of PartySubID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>	Value	Description	2	Person				
Value	Description											
2	Person											
<i></Parties></i>												
25027	PartyIDClearingUnit	N	STRING	Party ID Clearing Unit.								
1	Account	N	STRING	Account mnemonic as agreed between buy and sell sides.								
77	PositionEffect	N	CHAR	Indicates whether the resulting position after a trade should be an opening position or closing position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>	Value	Description	O	Open	C	Close		
Value	Description											
O	Open											
C	Close											
58	Text	N	STRING	Free format text string.								
1115	OrderCategory	N	CHAR	Defines the type of interest behind a trade (fill or partial fill). <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											
1444	SideLiquidityInd	N	INT	Indicates whether the order added or removed liquidity. Field is used only for on-book trades. <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)</td> </tr> <tr> <td>4</td> <td>Auction (neither passive nor aggressive, includes VDO matching at midpoint)</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity (passive)	2	Removed Liquidity (aggressive)	4	Auction (neither passive nor aggressive, includes VDO matching at midpoint)
Value	Description											
1	Added Liquidity (passive)											
2	Removed Liquidity (aggressive)											
4	Auction (neither passive nor aggressive, includes VDO matching at midpoint)											
1851	StrategyLinkID	N	INT	Identifier that links all trades resulting from a match step of a strategy order.								
37	OrderID	N	INT	Exchange Order ID generated by the T7 system.								

Tag	Field Name	Req'd	Data Type	Description														
40	OrdType	N	CHAR	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																	
44	Price	N	PRICE	Price per unit of quantity (e.g. per share).														
151	LeavesQty	N	QTY	Quantity open for further execution. If the Ord-Status (39) is Canceled, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty (38) - CumQty (14).														
14	CumQty	N	QTY	Cumulated executed quantity of an order. Total quantity (e.g. number of shares) filled.														
<i><OrderAttributeGrp>, cardinality: 1-2, record counter: NoOrderAttributes</i>																		
2594	>OrderAttributeType	N	INT	Type of order attribute. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Liquidity Provision Activity Order</td> </tr> <tr> <td>3</td> <td>Risk Reduction Order</td> </tr> </tbody> </table>	Value	Description	2	Liquidity Provision Activity Order	3	Risk Reduction Order								
Value	Description																	
2	Liquidity Provision Activity Order																	
3	Risk Reduction Order																	
2595	>OrderAttributeValue	N	STRING	Value associated with the order attribute type specified in OrderAttributeType (2594). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Attribute is set.</td> </tr> </tbody> </table>	Value	Description	Y	Attribute is set.										
Value	Description																	
Y	Attribute is set.																	
<i></OrderAttributeGrp></i>																		
1031	CustOrderHandling-Inst	N	CHAR	Rate identifier in accordance with the FIA guidelines. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	FCM-provided screen	G	FCM API or FIX	H	Algo Engine	D	Default
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Y	Electronic																	
C	FCM-provided screen																	
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H	Algo Engine																	
D	Default																	
25008	FreeText2	N	STRING	Assigned by the party which originates the order.														
25009	FreeText3	N	STRING	Assigned by the party which originates the order.														

Tag	Field Name	Req'd	Data Type	Description														
28585	SideLastPx	N	PRICE	Fill price for the original Eurex strategy. Only provided in case of a multileg instrument.														
<i></TrdCapRptSideGrp></i>																		
30	LastMkt	Y	EXCHANGE	Operating MIC. Market Identifier Code of the trading market according to ISO 10383.														
31	LastPx	Y	PRICE	Price of this (last) fill.														
32	LastQty	Y	QTY	Quantity (e.g. shares) bought/sold on this (last) fill.														
75	TradeDate	Y	LOCALMKT-DATE	Indicates date of trade referenced in this message in YYYYMMDD format.														
442	MultiLegReporting-Type	N	CHAR	This field indicates if the Trade Capture Report results from a single leg or multileg order. <table border="1" data-bbox="869 884 1284 1052"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Single leg</td> </tr> <tr> <td>2</td> <td>Individual leg of a multileg security</td> </tr> </tbody> </table>	Value	Description	1	Single leg	2	Individual leg of a multileg security								
Value	Description																	
1	Single leg																	
2	Individual leg of a multileg security																	
571	TradeReportID	Y	INT	Unique identifier of the Trade Capture Report.														
574	MatchType	N	INT	The point in the matching process at which this trade was matched. <table border="1" data-bbox="869 1198 1284 1489"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Confirmed Trade Report</td> </tr> <tr> <td>4</td> <td>Auto Match Incoming</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto Match Resting</td> </tr> <tr> <td>13</td> <td>Liquidity Improvement Cross</td> </tr> </tbody> </table>	Value	Description	3	Confirmed Trade Report	4	Auto Match Incoming	5	Cross Auction	7	Call Auction	11	Auto Match Resting	13	Liquidity Improvement Cross
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13	Liquidity Improvement Cross																	
700	ReversalIndicator	N	BOOLEAN	Reversal Indicator. <table border="1" data-bbox="869 1556 1284 1680"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>No reversal</td> </tr> <tr> <td>Y</td> <td>Reversal</td> </tr> </tbody> </table>	Value	Description	N	No reversal	Y	Reversal								
Value	Description																	
N	No reversal																	
Y	Reversal																	
748	TotNumTradeReports	N	INT	Total number of trade reports returned.														

Tag	Field Name	Req'd	Data Type	Description																						
828	TrdType	Y	INT	Identifier of the trade type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trade (on-book)</td> </tr> <tr> <td>1</td> <td>Block Trade</td> </tr> <tr> <td>12</td> <td>Exchange for Swap (EFS)</td> </tr> <tr> <td>50</td> <td>Portfolio Compression Trade</td> </tr> <tr> <td>1000</td> <td>Vola Trade</td> </tr> <tr> <td>1001</td> <td>Exchange for physical (EFP) Fin trade</td> </tr> <tr> <td>1002</td> <td>Exchange for physical (EFP) Index Future trade</td> </tr> <tr> <td>1004</td> <td>Trade at market</td> </tr> <tr> <td>1006</td> <td>Xetra/Eurex EnLight triggered trade</td> </tr> <tr> <td>1007</td> <td>QTPIP Block Trade</td> </tr> </tbody> </table>	Value	Description	0	Regular Trade (on-book)	1	Block Trade	12	Exchange for Swap (EFS)	50	Portfolio Compression Trade	1000	Vola Trade	1001	Exchange for physical (EFP) Fin trade	1002	Exchange for physical (EFP) Index Future trade	1004	Trade at market	1006	Xetra/Eurex EnLight triggered trade	1007	QTPIP Block Trade
Value	Description																									
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1007	QTPIP Block Trade																									
830	TransferReason	Y	STRING	Reason trade is being transferred <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </tbody> </table>	Value	Description	1	Owner	2	Clearer																
Value	Description																									
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856	TradeReportType	Y	INT	Type of Trade Report. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>1</td> <td>Alleged</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table>	Value	Description	0	Submit	1	Alleged	5	No/Was (Replaced)	7	(Locked-In) Trade Break												
Value	Description																									
0	Submit																									
1	Alleged																									
5	No/Was (Replaced)																									
7	(Locked-In) Trade Break																									
880	TrdMatchID	N	INT	Identifier assigned to a trade by a matching system.																						
1003	TradeID	Y	INT	The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.																						
1011	MessageEventSource	Y	INT	Receiver of a message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>200</td> <td>On-Book Trade Notification</td> </tr> <tr> <td>201</td> <td>TES Trade Notification</td> </tr> </tbody> </table>	Value	Description	200	On-Book Trade Notification	201	TES Trade Notification																
Value	Description																									
200	On-Book Trade Notification																									
201	TES Trade Notification																									
1126	OrigTradeID	N	INT	Used to preserve original trade id when original trade is being referenced in a subsequent trade transaction such as a transfer.																						

Tag	Field Name	Req'd	Data Type	Description								
1390	TradePublishIndicator	N	INT	Indicates if a trade should be or has been published via a market publication service. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Deferred Publication</td> </tr> <tr> <td>3</td> <td>Published</td> </tr> </tbody> </table>	Value	Description	2	Deferred Publication	3	Published		
Value	Description											
2	Deferred Publication											
3	Published											
1596	ClearingTradePrice	N	PRICE	Clearing price.								
1649	RelatedSymbol	N	INT	Product identifier of the originating Eurex strategy.								
1650	RelatedSecurityID	N	INT	Instrument identifier of the original Eurex strategy.								
1724	OrderOrigination	N	INT	Direct market access identifier. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>	Value	Description	5	Direct market access				
Value	Description											
5	Direct market access											
1815	TradingCapacity	N	INT	Trading capacity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description											
1	Customer (Agency)											
5	Principal (Proprietary)											
6	Market Maker											
2489	PackagelD	N	INT	Identifier for a TES trade.								
25161	BasketTrdMatchID	N	INT	Basket ID assigned by the T7 system. The field will be populated for TES trades that are part of a basket.								
25162	BasketSideTrade-ReportID	N	STRING	Individual Basket ID assigned by the approver of a basket. The field will be set for TES trades that are part of a basket if the field was populated when the basket was approved.								
25182	BasketPartyContra-Firm	N	STRING	Counterparty information for TES trades that are part of a basket.								
25191	CompressionID	N	INT	TES Trade Compression ID.								
28586	OrderSide	N	CHAR	Side of the order in the original T7 strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell		
Value	Description											
1	Buy											
2	Sell											

Tag	Field Name	Req'd	Data Type	Description																		
28587	RelatedProduct-Complex	N	INT	Instrument type in the original Eurex strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> </tbody> </table>	Value	Description	2	Standard Option Strategy	3	Non-standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip
Value	Description																					
2	Standard Option Strategy																					
3	Non-standard Option Strategy																					
4	Volatility Strategy																					
5	Futures Spread																					
6	Inter Product Spread																					
7	Standard Future Strategy																					
8	Pack and Bundle																					
9	Strip																					
28610	MatchSubType	N	INT	Indicates the call auction type the trade originates from. Field is used only for on-book trades. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Opening auction</td> </tr> <tr> <td>2</td> <td>Closing auction</td> </tr> <tr> <td>3</td> <td>Intraday auction</td> </tr> <tr> <td>4</td> <td>Circuit breaker auction</td> </tr> <tr> <td>6</td> <td>Outside BBO (CLIP matching outside BBO)</td> </tr> </tbody> </table>	Value	Description	1	Opening auction	2	Closing auction	3	Intraday auction	4	Circuit breaker auction	6	Outside BBO (CLIP matching outside BBO)						
Value	Description																					
1	Opening auction																					
2	Closing auction																					
3	Intraday auction																					
4	Circuit breaker auction																					
6	Outside BBO (CLIP matching outside BBO)																					
28736	ClearingTradeQty	N	QTY	Quantity used for clearing.																		
28750	MultilegPriceModel	N	INT	Price decomposition method for legs of a complex instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Standard (leg level prices provided by system)</td> </tr> <tr> <td>1</td> <td>User defined (leg level prices provided by user)</td> </tr> </tbody> </table>	Value	Description	0	Standard (leg level prices provided by system)	1	User defined (leg level prices provided by user)												
Value	Description																					
0	Standard (leg level prices provided by system)																					
1	User defined (leg level prices provided by user)																					
28758	NegotiationID	N	STRING	ID of a Xetra/Eurex EnLight negotiation.																		
28899	BasketProfileID	N	STRING	Basket Profile ID.																		
30060	UTransactTime	Y	STRING	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.																		
<i><Trailer /></i>																						

8.2 Trading Session Status

The Trading Session Status message informs about session related events.

Tag	Field Name	Req'd	Data Type	Description								
<i><Header with MsgType='h' /></i>												
58	Text	N	STRING	Free format text string.								
336	TradingSessionID	Y	INT	Identifier for trading session. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Day</td> </tr> </tbody> </table>	Value	Description	1	Day				
Value	Description											
1	Day											
1368	TradSesEvent	Y	INT	Trading session event type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>End of restatement</td> </tr> <tr> <td>201</td> <td>Message transmission ended</td> </tr> </tbody> </table>	Value	Description	103	End of restatement	201	Message transmission ended		
Value	Description											
103	End of restatement											
201	Message transmission ended											
340	TradSesStatus	Y	INT	State of the trading session. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unknown</td> </tr> <tr> <td>2</td> <td>Open</td> </tr> <tr> <td>3</td> <td>Closed</td> </tr> </tbody> </table>	Value	Description	0	Unknown	2	Open	3	Closed
Value	Description											
0	Unknown											
2	Open											
3	Closed											
1300	MarketSegmentID	N	INT	Product identifier.								
30060	UTransactTime	N	STRING	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.								
30075	UTradeDate	N	LOCALMKT-DATE	Date of trading session in YYYYMMDD format.								
<i><Trailer /></i>												

8.3 Session Details List

Session Details List provides a list of all trading sessions of the own business unit.

Tag	Field Name	Req'd	Data Type	Description										
<i><Header with MsgType='U6' /></i>														
<i><SessionGrp>, cardinality: unrestricted, record counter: NoSessions</i>														
28766	GatewaySessionID	Y	INT	The gateway session ID.										
28730	SessionMode	Y	INT	The session type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>ETI High Frequency session</td> </tr> <tr> <td>1</td> <td>ETI Low Frequency session</td> </tr> <tr> <td>2</td> <td>T7 GUI session</td> </tr> <tr> <td>3</td> <td>FIX LF session</td> </tr> </tbody> </table>	Value	Description	0	ETI High Frequency session	1	ETI Low Frequency session	2	T7 GUI session	3	FIX LF session
Value	Description													
0	ETI High Frequency session													
1	ETI Low Frequency session													
2	T7 GUI session													
3	FIX LF session													
28735	SessionSubMode	Y	INT	The session subtype. <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> </tbody> </table>	Value	Description	0	Regular Trading session	1	FIX Trading session				
Value	Description													
0	Regular Trading session													
1	FIX Trading session													
<i></SessionGrp></i>														
30060	UTransactTime	Y	STRING	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.										
<i><Trailer /></i>														

8.4 Execution Report

The Execution Report message is used to confirm the receipt of an order, confirm changes to an existing order, transmit all active orders, relay fill information, reject orders.

Tag	Field Name	Req'd	Data Type	Description																																						
<i><Header with MsgType='8' /></i>																																										
<i><Parties>, cardinality: 0-10, record counter: NoPartyIDs, containing occurrences: beneficiary , entering_firm , entering_trader , executing_trader , executing_unit , location_id , order_origination_firm , position_account , session_ID , takeover_firm</i>																																										
448	>PartyID	Y	STRING	Party identifier/code. Party identifier/code. See PartyIDSource (447) and PartyRole (452).																																						
447	>PartyIDSource	Y	CHAR	Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	P	Short code identifier																																
Value	Description																																									
D	Proprietary custom code																																									
P	Short code identifier																																									
452	>PartyRole	Y	INT	Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Executing firm</td> </tr> <tr> <td>3</td> <td>Client ID</td> </tr> <tr> <td>4</td> <td>Clearing firm</td> </tr> <tr> <td>7</td> <td>Entering firm</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>16</td> <td>Executing system</td> </tr> <tr> <td>17</td> <td>Contra firm</td> </tr> <tr> <td>21</td> <td>Clearing organization</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>37</td> <td>Contra trader</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>55</td> <td>Session ID</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>	Value	Description	1	Executing firm	3	Client ID	4	Clearing firm	7	Entering firm	12	Executing trader	13	Order origination firm	16	Executing system	17	Contra firm	21	Clearing organization	32	Beneficiary	36	Entering trader	37	Contra trader	38	Position account	55	Session ID	59	Executing unit	75	Location ID	96	Take-up (trading) firm	122	Investment decision maker
Value	Description																																									
1	Executing firm																																									
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12	Executing trader																																									
13	Order origination firm																																									
16	Executing system																																									
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36	Entering trader																																									
37	Contra trader																																									
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55	Session ID																																									
59	Executing unit																																									
75	Location ID																																									
96	Take-up (trading) firm																																									
122	Investment decision maker																																									

Tag	Field Name	Req'd	Data Type	Description						
2376	>PartyRoleQualifier	N	INT	Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algorithm	24	Natural person
Value	Description									
22	Algorithm									
24	Natural person									
802	>NoPartySubIDs	N	NUMINGROUP	Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.						
523	>PartySubID	N	STRING	Person (Short name).						
803	>PartySubIDType	N	INT	Type of PartySubID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>	Value	Description	2	Person		
Value	Description									
2	Person									
</Parties>										
<InstrmtLegExecGrp>, cardinality: unrestricted, record counter: NoLegs										
600	LegSymbol	N	STRING	Multileg instrument's individual security's Symbol.						
602	LegSecurityID	N	INT	Multileg instrument's individual security's SecurityID.						
2680	LegAccount	N	STRING	Account mnemonic as agreed between buy and sell sides.						
564	LegPositionEffect	N	CHAR	Indicates whether the resulting position after a trade should be an opening position or closing position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>	Value	Description	O	Open	C	Close
Value	Description									
O	Open									
C	Close									
637	LegLastPx	N	PRICE	Execution price assigned to a leg of a multileg instrument.						
1418	LegLastQty	N	QTY	Fill quantity for the leg instrument.						

Tag	Field Name	Req'd	Data Type	Description																						
1893	LegExecID	N	INT	Private identifier of a leg match event, which can be reconciled with the field SideTradeID (1506) in the User/TradeCaptureReport (UAE/AE). Private identifier of a leg match event, which can be reconciled with the field SideTradeID (1506) in the UserTradeCaptureReport (UAE). Private identifier of a leg match event, which can be reconciled with the field SideTradeID (1506) in the TradeCaptureReport (AE).																						
</InstrmtLegExecGrp>																										
<Instrument>																										
55	Symbol	Y	STRING	T7 product identifier. If the ISIN is used as instrument identifier in the FIX request (SecurityAltID (455)), the product identifier is allowed but not required. If no product identifier is provided Symbol (55) must contain '[N/A]'.																						
48	SecurityID	Y	INT	T7 instrument identifier.																						
22	SecurityIDSource	Y	STRING	Source of the securityID <table border="1" data-bbox="869 1144 1286 1267"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>	Value	Description	M	Marketplace-assigned identifier																		
Value	Description																									
M	Marketplace-assigned identifier																									
1227	ProductComplex	N	INT	Identifies an entire suite of products for a given market. In Futures this may be 'interest rates', 'agricultural', 'equity indexes', etc. <table border="1" data-bbox="869 1415 1286 1955"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> </tbody> </table>	Value	Description	1	Simple Instrument	2	Standard Option Strategy	3	Non-standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument (used only for TES trades)
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Tag	Field Name	Req'd	Data Type	Description								
167	SecurityType	N	STRING	Indicates the type of security. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </table>	Value	Description	MLEG	Multileg Instrument				
Value	Description											
MLEG	Multileg Instrument											
762	SecuritySubType	N	INT	Strategy type.								
<i></Instrument></i>												
<i><MtchgInst>, cardinality: 1, record counter: NoMatchInst</i>												
1625	MatchInst	N	INT	Matching Instruction for the order. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>2</td> <td>Do not match</td> </tr> </table>	Value	Description	2	Do not match				
Value	Description											
2	Do not match											
28744	MatchInstCrossID	N	INT	Numeric identifier. Contains the Self Match Prevention ID.								
<i></MtchgInst></i>												
1	Account	N	STRING	Account mnemonic as agreed between buy and sell sides.								
11	CIOrdID	N	STRING	Unique identifier of an order related task (request) as assigned by the buy-side.								
14	CumQty	Y	QTY	Cumulated executed quantity of an order. Total quantity (e.g. number of shares) filled.								
17	ExecID	Y	INT	The field provides a unique identifier and can be used for the identification of duplicate order messages.								
18	ExecInst	N	MULTIPLE-VALUESTRING	Instructions for order handling on exchange trading floor. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by space. <table border="1"> <tr> <td>Value</td> <td>Description</td> </tr> <tr> <td>H</td> <td>Reinstate on trading system failure (persistent)</td> </tr> <tr> <td>Q</td> <td>Cancel on trading system failure (non-persistent)</td> </tr> <tr> <td>6</td> <td>Participate don't initiate (Book or cancel)</td> </tr> </table>	Value	Description	H	Reinstate on trading system failure (persistent)	Q	Cancel on trading system failure (non-persistent)	6	Participate don't initiate (Book or cancel)
Value	Description											
H	Reinstate on trading system failure (persistent)											
Q	Cancel on trading system failure (non-persistent)											
6	Participate don't initiate (Book or cancel)											
31	LastPx	N	PRICE	Price of this (last) fill.								
32	LastQty	N	QTY	Quantity (e.g. shares) bought/sold on this (last) fill.								
37	OrderID	Y	INT	Exchange Order ID generated by the T7 system.								
38	OrderQty	Y	QTY	Quantity ordered. This represents the number of shares for equities or par, face or nominal value for FI instruments.								

Tag	Field Name	Req'd	Data Type	Description																				
39	OrdStatus	Y	CHAR	Identifies current status of 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>Canceled</td> </tr> <tr> <td>6</td> <td>Pending cancel</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>A</td> <td>Pending new</td> </tr> <tr> <td>E</td> <td>Pending replace</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Canceled	6	Pending cancel	8	Rejected	9	Suspended	A	Pending new	E	Pending replace
Value	Description																							
0	New																							
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A	Pending new																							
E	Pending replace																							
40	OrdType	N	CHAR	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																							
41	OrigClOrdID	N	STRING	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.																				
44	Price	N	PRICE	Price per unit of quantity (e.g. per share).																				
54	Side	Y	CHAR	Side of 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																							
58	Text	N	STRING	Free format text string.																				
59	TimelnForce	N	CHAR	Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good till Cancel</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel</td> </tr> <tr> <td>6</td> <td>Good till Date</td> </tr> </tbody> </table>	Value	Description	0	Day	1	Good till Cancel	3	Immediate or Cancel	6	Good till Date										
Value	Description																							
0	Day																							
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77	PositionEffect	N	CHAR	Indicates whether the resulting position after a trade should be an opening position or closing position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>	Value	Description	O	Open	C	Close														
Value	Description																							
O	Open																							
C	Close																							

Tag	Field Name	Req'd	Data Type	Description																												
99	StopPx	N	PRICE	Price per unit of quantity (e.g. per share).																												
150	ExecType	Y	CHAR	<p>Describes the specific ExecutionRpt while Ord-Status (39) will always identify the current order status.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partial fill</td> </tr> <tr> <td>2</td> <td>Fill</td> </tr> <tr> <td>4</td> <td>Canceled</td> </tr> <tr> <td>5</td> <td>Replace</td> </tr> <tr> <td>6</td> <td>Pending cancel</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>A</td> <td>Pending new</td> </tr> <tr> <td>D</td> <td>Restated</td> </tr> <tr> <td>E</td> <td>Pending replace</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>L</td> <td>Triggered by system</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partial fill	2	Fill	4	Canceled	5	Replace	6	Pending cancel	8	Rejected	9	Suspended	A	Pending new	D	Restated	E	Pending replace	F	Trade	L	Triggered by system
Value	Description																															
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F	Trade																															
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151	LeavesQty	Y	QTY	Quantity open for further execution. If the Ord-Status (39) is Canceled, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise $LeavesQty = OrderQty (38) - CumQty (14)$.																												
336	TradingSessionID	N	INT	<p>Identifier for trading session.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Day</td> </tr> </tbody> </table>	Value	Description	1	Day																								
Value	Description																															
1	Day																															
378	ExecRestatement-Reason	N	INT	<p>Code to identify reason for an Execution Report message sent with ExecType=Restated or used when communicating an unsolicited cancel.</p> <p>Valid values are listed after this table.</p>																												
432	ExpireDate	N	LOCALMKT-DATE	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. The time at which the order expires is determined by the local market's business practices.																												
527	SecondaryExecID	N	INT	Assigned by the party which accepts the order. Can be used to provide the ExecID used by an exchange or executing system.																												

Tag	Field Name	Req'd	Data Type	Description														
625	TradingSessionSubID	N	INT	Optional market assigned sub identifier for a trading session. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Closing auction</td> </tr> </tbody> </table>	Value	Description	4	Closing auction										
Value	Description																	
4	Closing auction																	
851	LastLiquidityInd	N	INT	Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for Ord-Status of Partial or Filled. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction (neither passive nor aggressive, includes VDO matching at midpoint)</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered One-cancels-the-other Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table>	Value	Description	1	Add Liquidity	2	Removed Liquidity	4	Auction (neither passive nor aggressive, includes VDO matching at midpoint)	5	Triggered Stop Order	6	Triggered One-cancels-the-other Order	7	Triggered Market Order
Value	Description																	
1	Add Liquidity																	
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5	Triggered Stop Order																	
6	Triggered One-cancels-the-other Order																	
7	Triggered Market Order																	
880	TrdMatchID	N	INT	Identifier assigned to a trade by a matching system.														
1815	TradingCapacity	N	INT	Trading capacity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker						
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	Market Maker																	
2523	CrossedIndicator	N	INT	Indicator will be delivered in case of deletion or modification due to Self Match Prevention. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cross rejected</td> </tr> </tbody> </table>	Value	Description	1	Cross rejected										
Value	Description																	
1	Cross rejected																	
1823	Triggered	N	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 (Default)</td> </tr> <tr> <td>1</td> <td>Triggered</td> </tr> </tbody> </table>	Value	Description	0	Not triggered (Default)	1	Triggered								
Value	Description																	
0	Not triggered (Default)																	
1	Triggered																	
2404	ComplianceText	N	STRING	Identification of the actual trader behind a transaction, required by Market Surveillance.														
25008	FreeText2	N	STRING	Assigned by the party which originates the order.														

Tag	Field Name	Req'd	Data Type	Description														
25009	FreeText3	N	STRING	Assigned by the party which originates the order.														
25023	ReturnCode	N	INT	Return code.														
25025	ReturnCodeText	N	STRING	Error text.														
30060	UTransactTime	N	STRING	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.														
1031	CustOrderHandling-Inst	N	CHAR	Rate identifier in accordance with the FIA guidelines. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	FCM-provided screen	G	FCM API or FIX	H	Algo Engine	D	Default
Value	Description																	
W	Desk																	
Y	Electronic																	
C	FCM-provided screen																	
G	FCM API or FIX																	
H	Algo Engine																	
D	Default																	
<Trailer />																		

Valid Values of ExecRestatementReason (datatype INT)

Valid Value	Description
1	GT renewal / restatement (no corporate action, order book restatement)
100	Unknown Order State
101	Order Added
102	Order Replaced
103	Order Canceled
105	Immediate or Cancel Order Canceled
108	Book Order executed
114	Order has been changed to IOC
122	Instrument State Change
135	Market Order Triggered
149	Closing Auction Only Order Activated
150	Closing Auction Only Order Inactivated
164	One-cancels-the-other Order Triggered
172	Stop Order Triggered
181	Ownership Changed
197	Order Cancellation Pending
199	Pending Cancellation Executed
212	Book Or Cancel Order Canceled
261	Panic Cancel
340	CLIP execution after improvement period
343	CLIP request canceled by arrangement time out

344	CLIP cancellation
-----	-------------------

8.5 User Order Mass Action Report

This message informs about unsolicited mass cancellation events.

Tag	Field Name	Req'd	Data Type	Description																						
<i><Header with MsgType='UBZ' /></i>																										
<i><Instrument></i>																										
55	Symbol	Y	STRING	T7 product identifier. If the ISIN is used as instrument identifier in the FIX request (SecurityAltID (455)), the product identifier is allowed but not required. If no product identifier is provided Symbol (55) must contain '[N/A]'.																						
48	SecurityID	Y	INT	T7 instrument identifier.																						
22	SecurityIDSource	Y	STRING	Source of the securityID <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>	Value	Description	M	Marketplace-assigned identifier																		
Value	Description																									
M	Marketplace-assigned identifier																									
1227	ProductComplex	N	INT	Identifies an entire suite of products for a given market. In Futures this may be 'interest rates', 'agricultural', 'equity indexes', etc. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> </tbody> </table>	Value	Description	1	Simple Instrument	2	Standard Option Strategy	3	Non-standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	10	Flexible Simple Instrument (used only for TES trades)
Value	Description																									
1	Simple Instrument																									
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7	Standard Future Strategy																									
8	Pack and Bundle																									
9	Strip																									
10	Flexible Simple Instrument (used only for TES trades)																									
167	SecurityType	N	STRING	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument																		
Value	Description																									
MLEG	Multileg Instrument																									
762	SecuritySubType	N	INT	Strategy type.																						
<i></Instrument></i>																										
<i><Parties>, cardinality: 3-4, record counter: NoPartyIDs, containing occurrences: entering_trader , entering_firm , executing_trader , session_ID</i>																										
448	>PartyID	Y	STRING	Party identifier/code. Party identifier/code. See PartyIDSource (447) and PartyRole (452).																						

Tag	Field Name	Req'd	Data Type	Description																																						
447	>PartyIDSource	Y	CHAR	<p>Identifies class or source of the PartyID (448) value. Required if PartyID is specified.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	P	Short code identifier																																
Value	Description																																									
D	Proprietary custom code																																									
P	Short code identifier																																									
452	>PartyRole	Y	INT	<p>Party Role.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Executing firm</td> </tr> <tr> <td>3</td> <td>Client ID</td> </tr> <tr> <td>4</td> <td>Clearing firm</td> </tr> <tr> <td>7</td> <td>Entering firm</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>16</td> <td>Executing system</td> </tr> <tr> <td>17</td> <td>Contra firm</td> </tr> <tr> <td>21</td> <td>Clearing organization</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>37</td> <td>Contra trader</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>55</td> <td>Session ID</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>	Value	Description	1	Executing firm	3	Client ID	4	Clearing firm	7	Entering firm	12	Executing trader	13	Order origination firm	16	Executing system	17	Contra firm	21	Clearing organization	32	Beneficiary	36	Entering trader	37	Contra trader	38	Position account	55	Session ID	59	Executing unit	75	Location ID	96	Take-up (trading) firm	122	Investment decision maker
Value	Description																																									
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59	Executing unit																																									
75	Location ID																																									
96	Take-up (trading) firm																																									
122	Investment decision maker																																									
2376	>PartyRoleQualifier	N	INT	<p>Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algorithm	24	Natural person																																
Value	Description																																									
22	Algorithm																																									
24	Natural person																																									

Tag	Field Name	Req'd	Data Type	Description						
802	>NoPartySubIDs	N	NUMINGROUP	Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.						
523	>PartySubID	N	STRING	Person (Short name).						
803	>PartySubIDType	N	INT	Type of PartySubID. <table border="1" data-bbox="868 624 1286 712"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>	Value	Description	2	Person		
Value	Description									
2	Person									
</Parties>										
<NotAffectedOrdersGrp>, cardinality: unrestricted, record counter: NoNotAffectedOrders										
1371	NotAffectedOrderID	N	INT	Exchange Order ID of an order whose cancellation is pending.						
</NotAffectedOrdersGrp>										
54	Side	N	CHAR	Side <table border="1" data-bbox="868 974 1286 1104"> <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									
44	Price	N	PRICE	Price per unit of quantity (e.g. per share).						
30018	UExeclnst	N	MULTIPLE-VALUESTRING	Reason for mass cancellation. <table border="1" data-bbox="868 1205 1286 1411"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>H</td> <td>Reinstate on trading system failure (persistent)</td> </tr> <tr> <td>Q</td> <td>Cancel on trading system failure (non-persistent)</td> </tr> </tbody> </table>	Value	Description	H	Reinstate on trading system failure (persistent)	Q	Cancel on trading system failure (non-persistent)
Value	Description									
H	Reinstate on trading system failure (persistent)									
Q	Cancel on trading system failure (non-persistent)									
1369	MassActionReportID	Y	INT	Transaction timestamp.						

Tag	Field Name	Req'd	Data Type	Description																																
28721	MassActionReason	Y	INT	Reason for mass cancellation.																																
				<table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>3</td> <td>Market Maker Protection</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>100</td> <td>Internal connection loss</td> </tr> <tr> <td>105</td> <td>Product State Halt</td> </tr> <tr> <td>106</td> <td>Product State Holiday</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>109</td> <td>Complex Instrument Deletion</td> </tr> <tr> <td>110</td> <td>Volatility Interruption</td> </tr> <tr> <td>111</td> <td>Product temporarily not tradeable</td> </tr> <tr> <td>117</td> <td>Member has been disabled</td> </tr> </tbody> </table>	Value	Description	0	No special reason	1	Trading was stopped	2	Emergency	3	Market Maker Protection	6	Session loss or logout	7	Duplicate Session Login	8	Clearing Risk Control	100	Internal connection loss	105	Product State Halt	106	Product State Holiday	107	Instrument Suspended	109	Complex Instrument Deletion	110	Volatility Interruption	111	Product temporarily not tradeable	117	Member has been disabled
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111	Product temporarily not tradeable																																			
117	Member has been disabled																																			
<Trailer />																																				

8.6 Business Message Reject

The Business Message Reject message indicates that an application message has been rejected.

Tag	Field Name	Req'd	Data Type	Description														
<i><Header with MsgType='j' /></i>																		
45	RefSeqNum	Y	SEQNUM	Reference message Sequence number.														
58	Text	N	STRING	Free format text string.														
372	RefMsgType	Y	STRING	The MsgType (35) of the FIX message being referenced.														
380	BusinessRejectReason	Y	INT	Code to identify reason for a Business Message Reject message.														
				<table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Other</td> </tr> <tr> <td>1</td> <td>Unknown ID</td> </tr> <tr> <td>3</td> <td>Unsupported message type</td> </tr> <tr> <td>4</td> <td>Application not available</td> </tr> <tr> <td>5</td> <td>Conditionally required field missing</td> </tr> <tr> <td>6</td> <td>Not authorized</td> </tr> </tbody> </table>	Value	Description	0	Other	1	Unknown ID	3	Unsupported message type	4	Application not available	5	Conditionally required field missing	6	Not authorized
				Value	Description													
				0	Other													
				1	Unknown ID													
				3	Unsupported message type													
				4	Application not available													
5	Conditionally required field missing																	
6	Not authorized																	
379	BusinessRejectRefID	N	STRING	The value of the business-level ID field on the message being referenced.														
<i><Trailer /></i>																		

9 Occurrences

9.1 OrderAttributeGrp

This section contains all occurrences of structure "OrderAttributeGrp".

liquidity_provision_activity_order

- OrderAttributeType = LIQUIDITY_PROVISION_ACTIVITY_ORDER (mandatory)
- OrderAttributeValue (mandatory)

risk_reduction_order

- OrderAttributeType = RISK_REDUCTION_ORDER (mandatory)
- OrderAttributeValue (mandatory)

9.2 Parties

This section contains all occurrences of structure "Parties".

beneficiary

- PartyID (mandatory)
- PartyRole = BENEFICIARY (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

clearing_firm

- PartyID (mandatory)
- PartyRole = CLEARING_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

clearing_organization

- PartyID (mandatory)
- PartyRole = CLEARING_ORGANIZATION (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

clearing_unit

- PartyID (mandatory)
- PartyRole = CLEARING_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

client_id

- PartyID (mandatory)
- PartyRole = CLIENT_ID (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

entering_firm

- PartyID (mandatory)
- PartyRole = ENTERING_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

entering_trader

- PartyID (mandatory)
- PartyRole = ENTERING_TRADER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

executing_firm

- PartyID (mandatory)
- PartyRole = EXECUTING_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

executing_trader

- PartyID (mandatory)
- PartyRole = EXECUTING_TRADER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- PartySubIDType = PERSON (mandatory)

executing_unit

- PartyID (mandatory)
- PartyRole = EXECUTING_UNIT (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

execution_identifier

- PartyID (mandatory)
- PartyRole = EXECUTING_TRADER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

investment_identifier

- PartyID (mandatory)
- PartyRole = INVESTMENT_DECISION_MAKER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

location_id

- PartyID (mandatory)
- PartyRole = LOCATION_ID (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

order_origination_firm

- PartyID (mandatory)
- PartyRole = ORDER_ORIGINATION_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

position_account

- PartyID (mandatory)
- PartyRole = FLEXIBLE_ACCOUNT_IDENTIFIER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

session_ID

- PartyID (mandatory)
- PartyRole = SESSION_ID (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

settlement_account

- PartyID (mandatory)
- PartyRole = SETTLEMENT_ACCOUNT (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

settlement_firm

- PartyID (mandatory)
- PartyRole = SETTLEMENT_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

settlement_location

- PartyID (mandatory)
- PartyRole = SETTLEMENT_LOCATION (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

settlement_unit

- PartyID (mandatory)
- PartyRole = SETTLEMENT_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

takeup_firm

- PartyID (mandatory)
- PartyRole = TAKEUP_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

9.3 RootParties

This section contains all occurrences of structure "RootParties".

root_execution_venue

- RootPartyID (mandatory)
- RootPartyIDSource = Market_identifier_code (mandatory)
- RootPartyRole = Execution_venue (mandatory)

9.4 TrdCapRptSideGrp

This section contains all occurrences of structure "TrdCapRptSideGrp".

Side1

- Side (mandatory)
- SideLastQty (mandatory)
- SideTradeID (mandatory)
- Parties
 - clearing_firm
 - clearing_organization
 - executing_trader
 - executing_firm
 - executing_unit
 - session_ID
 - order_origination_firm
 - beneficiary
 - position_account
 - takeup_firm
 - settlement_location
 - settlement_account
 - settlement_firm
 - client_id
 - investment_identifier
 - execution_identifier
 - clearing_firm
 - settlement_firm
- PartyIDClearingUnit (mandatory)
- Account (mandatory)
- PositionEffect (mandatory)
- Text (mandatory)
- OrderCategory (mandatory)
- SideLiquidityInd (mandatory)

- StrategyLinkID (mandatory)
- OrderID (mandatory)
- OrdType (mandatory)
- Price (mandatory)
- LeavesQty (mandatory)
- CumQty (mandatory)
- OrderAttributeGrp
- CustOrderHandlingInst (mandatory)
- FreeText2 (mandatory)
- FreeText3 (mandatory)
- SideLastPx (mandatory)

A Appendix