

# Deutsche Börse Group's T7

## Enhanced Trading Interface

### Cash Message Reference

Release 5.0

|               |                      |
|---------------|----------------------|
| ETI Version   | 5.0                  |
| Build Version | 5.0.283.ga-5000283-8 |
| Date          | 22. Mai 2017         |

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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>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>SMP</b> | Self Match Prevention       |

## 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<br>2 byte signed int: 0x8000<br>4 byte signed int: 0x80000000<br>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<br>2 byte unsigned int: 0xFFFF<br>4 byte unsigned int: 0xFFFFFFFF<br>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                                                                                                                                                  |
| 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                                                                                                                                          |
| 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. |



| ETI Data Type | Description                                                                                                                                                               | No Value                                                     |
|---------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------|
| 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 signed 4 byte integer format.                                                                                                                                 | see 4 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                       | Exposure limit exceeded.                                              |
| 102                       | Service temporarily not available.                                    |
| 103                       | Service not available.                                                |
| 104                       | Result of transaction unknown.                                        |
| 211                       | User already logged in.                                               |
| 214                       | Session Gateway Assignment expired.                                   |
| 215                       | Gateway not reserved to Session.                                      |
| 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: 5.0
- Build Number: 5.0.283.ga-5000283-8

### 4.1 Session Layer

| ETI Message                 | TemplateID (28500) | Sender      | FIX Message                  | MsgType (35) |
|-----------------------------|--------------------|-------------|------------------------------|--------------|
| Connection Gateway Request  | 10020              | Participant | ApplicationMessageRequest    | BW           |
| Connection Gateway Response | 10021              | ETI Gateway | ApplicationMessageRequestAck | BX           |
| Session Logon               | 10000              | Participant | Logon                        | A            |
| Session Logon Response      | 10001              | ETI Gateway | Logon                        | A            |
| Session Logout              | 10002              | Participant | Logout                       | 5            |

| ETI Message                             | TemplateID<br>(28500) | Sender      | FIX Message                  | MsgType<br>(35) |
|-----------------------------------------|-----------------------|-------------|------------------------------|-----------------|
| 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 | ApplicationMessageRequestAck | BX              |
| Unsubscribe                             | 10006                 | Participant | ApplicationMessageRequest    | BW              |
| Unsubscribe Response                    | 10007                 | ETI Gateway | ApplicationMessageRequestAck | BX              |
| Retransmit                              | 10008                 | Participant | ApplicationMessageRequest    | BW              |
| Retransmit Response                     | 10009                 | ETI Gateway | ApplicationMessageRequestAck | BX              |
| Retransmit (Order/Quote Event)          | 10026                 | Participant | ApplicationMessageRequest    | BW              |
| Retransmit Response (Order/Quote Event) | 10027                 | ETI Gateway | ApplicationMessageRequestAck | 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<br>(28500) | Sender      | FIX Message     | MsgType<br>(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               |

| ETI Message                              | TemplatedID<br>(28500) | Sender      | FIX Message               | MsgType<br>(35) |
|------------------------------------------|------------------------|-------------|---------------------------|-----------------|
| 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 Quote Handling

| ETI Message                          | TemplatedID<br>(28500) | Sender      | FIX Message              | MsgType<br>(35) |
|--------------------------------------|------------------------|-------------|--------------------------|-----------------|
| Mass Quote                           | 10405                  | Participant | MassQuote                | i               |
| Mass Quote Response                  | 10406                  | ETI Gateway | MassQuoteAcknowledgement | b               |
| Quote Execution Notification         | 10407                  | ETI Gateway | QuoteExecutionReport     | U8              |
| Quote Mass Cancellation Request      | 10408                  | Participant | OrderMassActionRequest   | CA              |
| Quote Mass Cancellation Response     | 10409                  | ETI Gateway | OrderMassActionReport    | BZ              |
| Quote Mass Cancellation Notification | 10410                  | ETI Gateway | OrderMassActionReport    | BZ              |
| Quote Activation Request             | 10403                  | Participant | OrderMassActionRequest   | CA              |

| ETI Message                   | TemplateID<br>(28500) | Sender      | FIX Message           | MsgType<br>(35) |
|-------------------------------|-----------------------|-------------|-----------------------|-----------------|
| Quote Activation Response     | 10404                 | ETI Gateway | OrderMassActionReport | BZ              |
| Quote Activation Notification | 10411                 | ETI Gateway | OrderMassActionReport | BZ              |

#### 4.4 Quote and Cross Request

| ETI Message            | TemplateID<br>(28500) | Sender      | FIX Message        | MsgType<br>(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       | U16             |

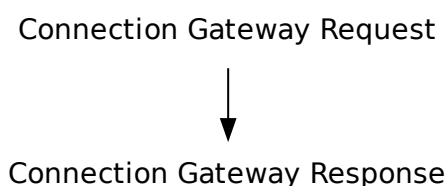
#### 4.5 Other

| ETI Message               | TemplateID<br>(28500) | Sender      | FIX Message                   | MsgType<br>(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 | PartyEntitlementsUpdateReport | 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 used to retrieve the assigned gateway from the connection gateway. For more details, please refer to the ETI Manual, chapter IP Addresses and Ports.



| 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 (Application-MessageRequest, MsgType = BW)              |
| 25028                          | NetworkMsgID         | U     | 8   | 6   | Fixed String                | not used                                                                                                            |
| 25017                          | 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.                                                                                                         |
| 1408                           | DefaultCstmApplVerID | Y     | 30  | 28  | Fixed String (0-terminable) | Indicates the T7 ETI interface version the ETI gateway software uses.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 554                            | Password             | Y     | 32  | 58  | Fixed String (0-terminable) | Password.<br>Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F              |
| 25021                          | Pad6                 | U     | 6   | 90  | Fixed String                | not used                                                                                                            |

## 5.2 Connection Gateway Response

This message confirms the Connection Gateway request. For more details, please refer to the ETI Manual, chapter IP Addresses and Ports.

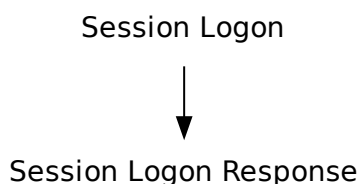
| Tag                             | Field Name            | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                            |
|---------------------------------|-----------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <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: 10021 (Application-MessageRequestAck, MsgType = BX)                                                                              |
| 25017                           | 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.                                                                                                      |
| 25019                           | Pad4                  | U     | 4   | 28  | Fixed String | not used                                                                                                                                                                               |
| <i>&lt;Message Body&gt;</i>     |                       |       |     |     |              |                                                                                                                                                                                        |
| 28644                           | GatewayID             | Y     | 4   | 32  | unsigned int | IP address of the Primary Application Gateway where the member application can establish an active T7 ETI session.<br>Note: Binary values are presented in little endian byte order.   |
| 28645                           | GatewaySubID          | Y     | 4   | 36  | unsigned int | Port number to be used for the assigned Primary Application Gateway.<br>Note: Binary values are presented in little endian byte order.                                                 |
| 28725                           | SecondaryGatewayID    | Y     | 4   | 40  | unsigned int | IP address of the Secondary Application Gateway where the member application can establish an active T7 ETI session.<br>Note: Binary values are presented in little endian byte order. |
| 28726                           | SecondaryGatewaySubID | Y     | 4   | 44  | unsigned int | Port number to be used for the assigned Secondary Application Gateway.<br>Note: Binary values are presented in little endian byte order.                                               |

| Tag   | Field Name  | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                    |       |             |   |             |   |            |   |            |   |            |
|-------|-------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------|---|------------|---|------------|---|------------|
| 28730 | SessionMode | Y     | 1   | 48  | unsigned int | Session type.<br><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> </tbody> </table>                                                                                                              | Value | Description | 1 | HF          | 2 | LF         |   |            |   |            |
| Value | Description |       |     |     |              |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |            |
| 1     | HF          |       |     |     |              |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |            |
| 2     | LF          |       |     |     |              |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |            |
| 339   | TradSesMode | Y     | 1   | 49  | unsigned int | Trading session mode.<br><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  |       |     |     |              |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |            |
| 25021 | Pad6        | U     | 6   | 50  | Fixed String | not used                                                                                                                                                                                                                                                                                                       |       |             |   |             |   |            |   |            |   |            |



### 5.3 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                          | TemplateID          | Y     | 2   | 4   | unsigned int                | Unique identifier for a T7 ETI message layout. Value: 10000 (Logon, Msg-Type = A)                                                                                                 |
| 25028                          | NetworkMsgID        | U     | 8   | 6   | Fixed String                | not used                                                                                                                                                                          |
| 25017                          | 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                           | DefaultCstmAppVerID | 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.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 554                            | Password            | Y     | 32  | 62  | Fixed String (0-terminable) | Password.<br>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.<br><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.<br><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.<br><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.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                   |       |             |   |           |   |        |   |                             |   |      |
| 1601  | FIXEngineVersion            | N     | 30  | 127 | Fixed String (0-terminable) | Provides the version of the FIX infrastructure component.<br>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.<br>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.<br>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.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                   |
| 1605  | ApplicationSystem-Vendor  | Y     | 30  | 247 | Fixed String (0-terminable) | Provides the vendor of the application system.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                       |
| 25018 | Pad3                      | U     | 3   | 277 | Fixed String                | not used                                                                                                                                                                                           |

## 5.4 Session Logon Response

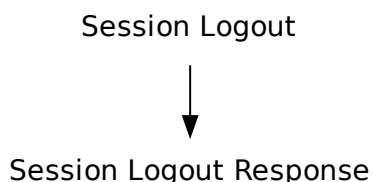
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

| 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                           | TemplateID              | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10001 (Logon, Msg-Type = A)                                                      |
| 25017                           | 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.                                                      |
| 25019                           | 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.<br><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>*</td> <td>More values</td> </tr> </tbody> </table>                              | Value | Description | 3 | XETR        | 4 | XVIE       | 5 | XDUB       | * | More values |
| Value | Description         |       |     |     |                                |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |             |
| 3     | XETR                |       |     |     |                                |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |             |
| 4     | XVIE                |       |     |     |                                |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |             |
| 5     | XDUB                |       |     |     |                                |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |             |
| *     | More values         |       |     |     |                                |                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |            |   |            |   |             |
| 339   | TradSesMode         | Y     | 1   | 58  | unsigned int                   | Trading session mode.<br><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  | DefaultCstmAppVerID | Y     | 30  | 59  | Fixed String<br>(0-terminable) | Indicates the T7 ETI interface version the ETI gateway software uses.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                            |       |             |   |             |   |            |   |            |   |             |
| 25022 | Pad7                | U     | 7   | 89  | Fixed String                   | not used                                                                                                                                                                                                                                                                                                       |       |             |   |             |   |            |   |            |   |             |

## 5.5 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, Msg-Type = 5) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                           |
| 25017                          | 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                                                                           |

## 5.6 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                           | TemplateID  | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10003 (Logout, Msg-Type = 5) |
| 25017                           | 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.  |
| 25019                           | Pad4        | U     | 4   | 28  | Fixed String | not used                                                                           |

## 5.7 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                           | TemplateID  | Y     | 2    | 4   | unsigned int    | Unique identifier for a T7 ETI message layout. Value: 10012 (Logout, Msg-Type = 5) |
| 25017                           | 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).                                    |
| 25021                           | Pad6        | U     | 6    | 18  | Fixed String    | not used                                                                           |
| 30355                           | VarText     | Y     | 2000 | 24  | Variable String | Error text.<br>Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E                |



## 5.8 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                          | TemplateID   | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10011 (Heartbeat, MsgType = 0) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                             |
| 25017                          | Pad2         | U     | 2   | 14  | Fixed String | not used                                                                             |

## 5.9 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                           | TemplateID  | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10023 (Heartbeat, MsgType = 0) |
| 25017                           | Pad2        | U     | 2   | 6   | Fixed String | not used                                                                             |
| <i>&lt;NotifHeader&gt;</i>      |             |       |     |     |              |                                                                                      |
| 52                              | SendingTime | Y     | 8   | 8   | UTCTimestamp | Gateway response out timestamp.                                                      |

## 5.10 Legal Notification

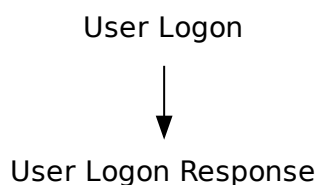
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

| 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                           | TemplatID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10037 (User-Notification, MsgType = CB)                                                                                                                                                                                            |       |             |   |              |   |      |
| 25017                           | 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.<br><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.<br><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.<br><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   |       |     |     |              |                                                                                                                                                                                                                                                                                          |       |             |   |              |   |      |
| 25022                           | 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<br><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             |       |      |     |                 |                                                                                                                                                                                                                                                          |       |             |    |                                |    |                    |
| 25020 | Pad5                           | U     | 5    | 51  | Fixed String    | not used                                                                                                                                                                                                                                                 |       |             |    |                                |    |                    |
| 30355 | VarText                        | Y     | 2000 | 56  | Variable String | Error text.<br>Valid characters: \x09,\x0A,\x0D,<br>\x20-\x7B,\x7D,\x7E                                                                                                                                                                                  |       |             |    |                                |    |                    |

## 5.11 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 (UserRequest, MsgType = BE)                |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String                   | not used                                                                                               |
| 25017                          | 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<br>(0-terminable) | Password.<br>Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F |
| 25019                          | Pad4         | U     | 4   | 60  | Fixed String                   | not used                                                                                               |

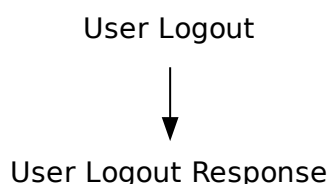
## 5.12 User Logon Response

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

| Tag                             | Field Name  | Req'd | Len | Ofs | Data Type    | Description                                                                               |
|---------------------------------|-------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------|
| <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: 10019 (User-Response, MsgType = BF) |
| 25017                           | 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.         |
| 25019                           | Pad4        | U     | 4   | 28  | Fixed String | not used                                                                                  |

## 5.13 User Logout

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



| Tag                            | Field Name   | Req'd | Len | Ofs | Data Type    | Description                                                                             |
|--------------------------------|--------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------|
| <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 (UserRequest, MsgType = BE) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                |
| 25017                          | 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.                                                                                |
| 25019                          | Pad4         | U     | 4   | 28  | Fixed String | not used                                                                                |

## 5.14 User Logout Response

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

| Tag                             | Field Name  | Req'd | Len | Ofs | Data Type    | Description                                                                               |
|---------------------------------|-------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------|
| <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) |
| 25017                           | 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.         |
| 25019                           | Pad4        | U     | 4   | 28  | Fixed String | not used                                                                                  |



## 5.15 User Logout Notification

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

| Tag                             | Field Name                     | Req'd | Len  | Ofs | Data Type       | Description                                                                                                                                                                                                                          |       |             |   |                                |
|---------------------------------|--------------------------------|-------|------|-----|-----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------------|
| <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: 10043 (Logout, Msg-Type = 5)                                                                                                                                                   |       |             |   |                                |
| 25017                           | 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<br><table border="1" data-bbox="1023 1032 1442 1155"> <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 |       |      |     |                 |                                                                                                                                                                                                                                      |       |             |   |                                |
| 25018                           | 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).                                                                                                                                                                                      |       |             |   |                                |
| 25021                           | Pad6                           | U     | 6    | 26  | Fixed String    | not used                                                                                                                                                                                                                             |       |             |   |                                |
| 30355                           | VarText                        | Y     | 2000 | 32  | Variable String | Error text.<br>Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E                                                                                                                                                                  |       |             |   |                                |

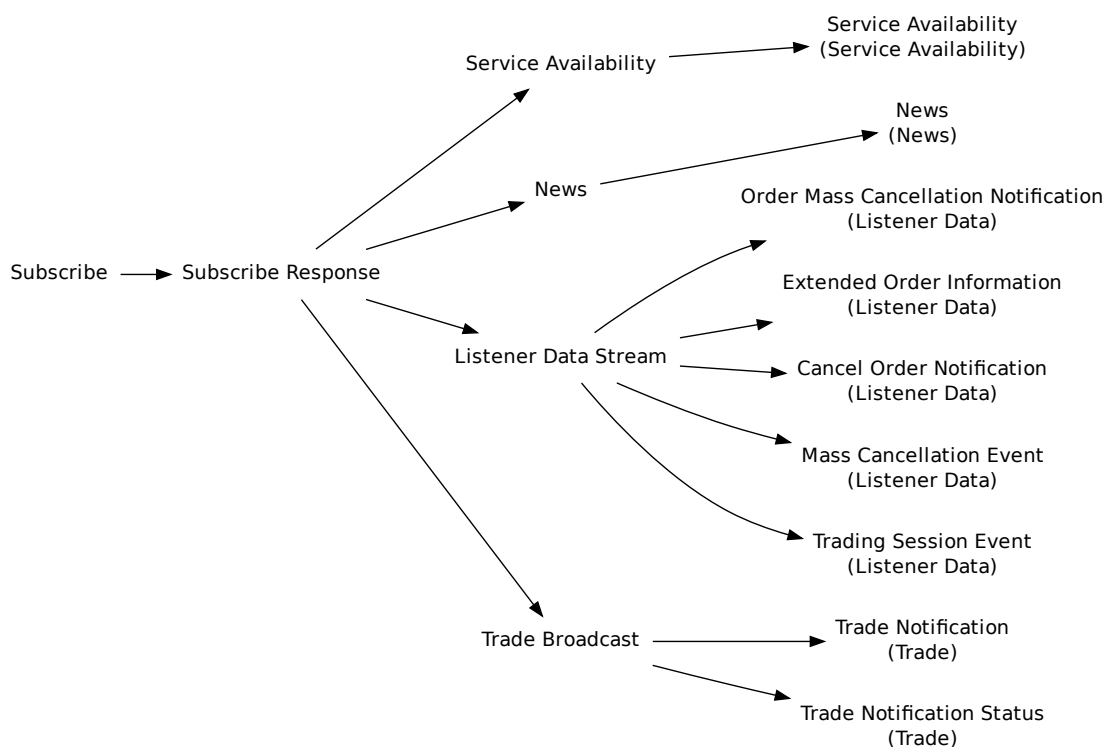
## 5.16 Throttle Update Notification

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

| Tag                             | Field Name               | Req'd | Len | Ofs | Data Type    | Description                                                                                                     |
|---------------------------------|--------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------|
| <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)                   |
| 25017                           | 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. |

## 5.17 Subscribe

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



| 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: 10025 (Application-MessageRequest, MsgType = BW) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                               |
| 25017                          | 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>    |              |       |     |     |              |                                                                                                        |

| Tag   | Field Name           | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                               |       |             |   |       |   |      |   |                      |   |               |
|-------|----------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|---|----------------------|---|---------------|
| 25001 | SubscriptionScope    | N     | 4   | 24  | unsigned int | For filter criteria for broadcast subscription see the ETI Manual, chapter Broadcast.                                                                                                                                                                                                                                                     |       |             |   |       |   |      |   |                      |   |               |
| 1355  | RefAppIID            | Y     | 1   | 28  | unsigned int | Application identifier of a T7 ETI data stream.<br><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>5</td> <td>Listener Data</td> </tr> </tbody> </table> | Value | Description | 1 | Trade | 2 | News | 3 | Service Availability | 5 | Listener Data |
| Value | Description          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                           |       |             |   |       |   |      |   |                      |   |               |
| 1     | Trade                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                           |       |             |   |       |   |      |   |                      |   |               |
| 2     | News                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                           |       |             |   |       |   |      |   |                      |   |               |
| 3     | Service Availability |       |     |     |              |                                                                                                                                                                                                                                                                                                                                           |       |             |   |       |   |      |   |                      |   |               |
| 5     | Listener Data        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                           |       |             |   |       |   |      |   |                      |   |               |
| 25018 | Pad3                 | U     | 3   | 29  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                  |       |             |   |       |   |      |   |                      |   |               |

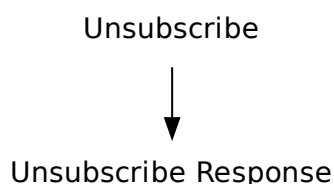
## 5.18 Subscribe Response

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

| Tag                             | Field Name  | Req'd | Len | Ofs | Data Type    | Description                                                                                                                |
|---------------------------------|-------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------|
| <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: 10005 (Application-MessageRequestAck, MsgType = BX)                  |
| 25017                           | 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.                                          |
| 25019                           | Pad4        | U     | 4   | 28  | Fixed String | not used                                                                                                                   |
| <i>&lt;Message Body&gt;</i>     |             |       |     |     |              |                                                                                                                            |
| 28727                           | AppSubID    | Y     | 4   | 32  | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription. |
| 25019                           | Pad4        | U     | 4   | 36  | Fixed String | not used                                                                                                                   |

## 5.19 Unsubscribe

This message is used to revoke a broadcast subscription.



| Tag                            | Field Name   | Req'd | Len | Ofs | Data Type    | Description                                                                                            |
|--------------------------------|--------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------|
| <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 (Application-MessageRequest, MsgType = BW) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                               |
| 25017                          | 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.       |
| 25019                          | Pad4         | U     | 4   | 28  | Fixed String | not used                                                                                               |

## 5.20 Unsubscribe Response

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

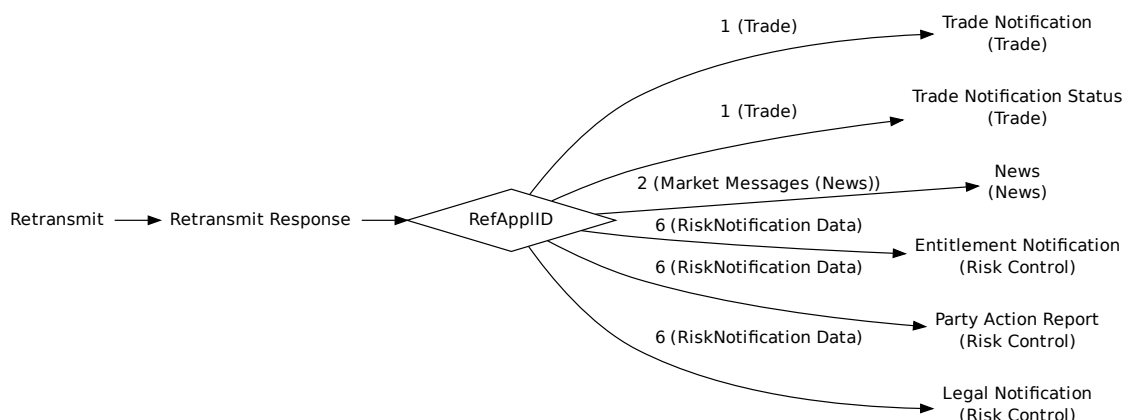
| Tag                             | Field Name  | Req'd | Len | Ofs | Data Type    | Description                                                                                               |
|---------------------------------|-------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------|
| <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 (Application-MessageRequestAck, MsgType = BX) |
| 25017                           | 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.                         |
| 25019                           | Pad4        | U     | 4   | 28  | Fixed String | not used                                                                                                  |

## 5.21 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
- derivatives markets only: RefApplID = 7 (TES Maintenance) => request is sent to the TES Retransmission Service
- derivatives markets only: RefApplID = 8 (TES Trades) => request is sent to the TES Retransmission service

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: 10008 (Application-MessageRequest, MsgType = BW) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                               |
| 25017                          | 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>    |              |       |     |     |              |                                                                                                        |



| Tag   | Field Name    | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                      |       |             |   |       |   |      |   |              |
|-------|---------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------|---|------|---|--------------|
| 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 RefAppIID, 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  | RefAppIID     | Y     | 1   | 42  | unsigned int | Application identifier of a T7 ETI data stream. <table border="1" data-bbox="1023 898 1442 1061"> <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> </tbody> </table> | Value | Description | 1 | Trade | 2 | News | 6 | Risk Control |
| Value | Description   |       |     |     |              |                                                                                                                                                                                                                                                                                                                  |       |             |   |       |   |      |   |              |
| 1     | Trade         |       |     |     |              |                                                                                                                                                                                                                                                                                                                  |       |             |   |       |   |      |   |              |
| 2     | News          |       |     |     |              |                                                                                                                                                                                                                                                                                                                  |       |             |   |       |   |      |   |              |
| 6     | Risk Control  |       |     |     |              |                                                                                                                                                                                                                                                                                                                  |       |             |   |       |   |      |   |              |
| 25020 | Pad5          | U     | 5   | 43  | Fixed String | not used                                                                                                                                                                                                                                                                                                         |       |             |   |       |   |      |   |              |

## 5.22 Retransmit Response

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

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

They will not be interrupted by other messages.

All these messages will consist of:

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

For more details, please refer to chapter Retransmission.

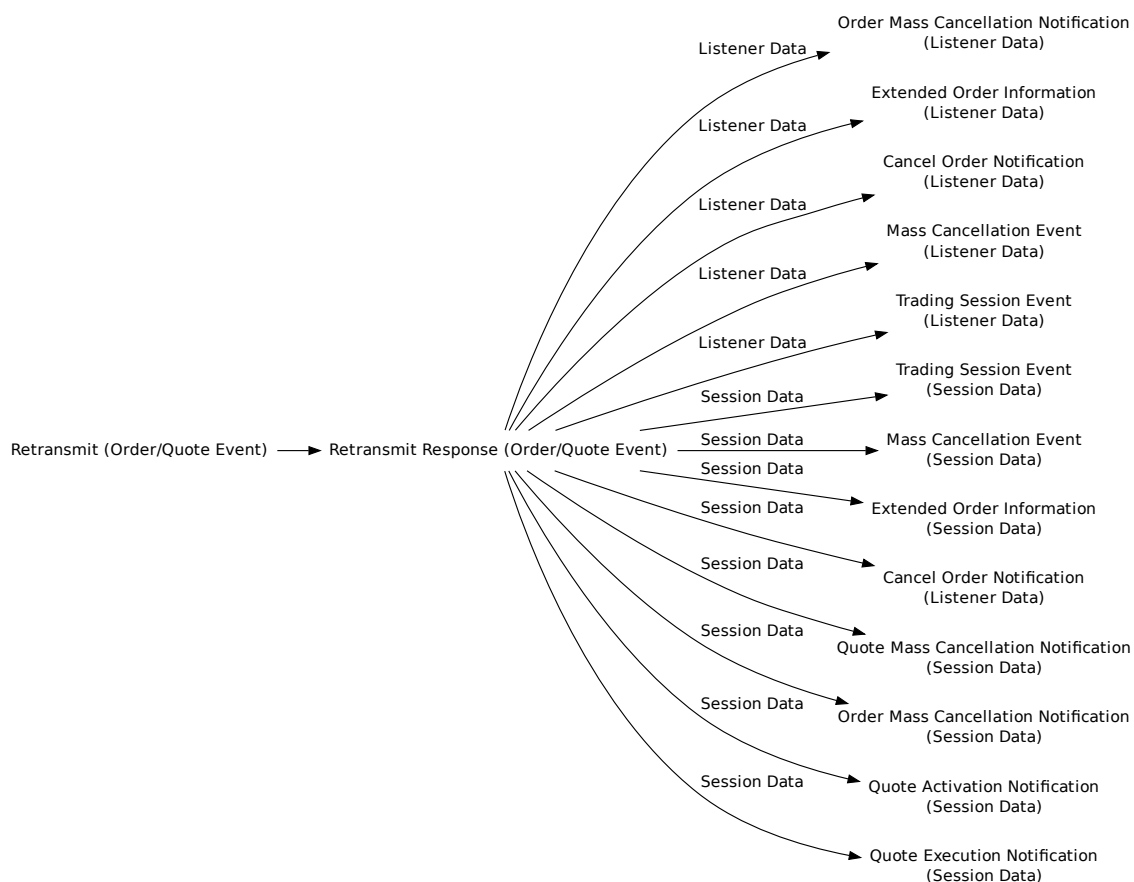
| Tag                             | Field Name    | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                               |
|---------------------------------|---------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <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 (Application-MessageRequestAck, MsgType = BX)                                                                                                                                                 |
| 25017                           | 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.                                                                                                                                                                         |
| 25019                           | 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  | RefApplLastSeqNum      | N     | 8   | 40  | SeqNum       | Last application sequence number known by the T7 system for a certain scope of RefApplID, SubscriptionScope and PartitionID."no value"means that there is no data persisted yet for the requested stream/subscription scope. |
| 1349  | ApplTotalMessage-Count | Y     | 2   | 48  | unsigned int | Total number of messages (fragments) included in transmission.                                                                                                                                                               |
| 25021 | Pad6                   | U     | 6   | 50  | Fixed String | not used                                                                                                                                                                                                                     |

## 5.23 Retransmit (Order/Quote Event)

This message is used for re-transmission of recoverable order/quote event data for recovery purposes. The specified application message identifier range will lead to the retransmission of data whose application message identifier is  $> \text{ApplBegMsgID}$  (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                                                                                            |
|--------------------------------|--------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------|
| <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: 10026 (Application-MessageRequest, MsgType = BW) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                               |
| 25017                          | 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       | 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 RefApplIDs):<br>- Session Data: "no value"<br>- Listener Data: session ID                                                                                                                                                                        |       |             |   |              |   |               |
| 5948                        | PartitionID       | Y     | 2   | 28  | unsigned int | Application message identifiers are only unique per RefApplID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmit request.                                                                                                    |       |             |   |              |   |               |
| 1355                        | RefApplID         | Y     | 1   | 30  | unsigned int | Application identifier of a T7 ETI data stream.<br><table border="1" data-bbox="1023 1019 1442 1144"> <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.                                                                                                                                                                             |       |             |   |              |   |               |
| 25016                       | Pad1              | U     | 1   | 63  | Fixed String | not used                                                                                                                                                                                                                                                                                 |       |             |   |              |   |               |

## 5.24 Retransmit Response (Order/Quote Event)

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

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

They will not be interrupted by other messages.

All these messages will consist of:

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

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

| Tag                             | Field Name             | Req'd | Len | Ofs | Data Type    | Description                                                                                               |
|---------------------------------|------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------|
| <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 (Application-MessageRequestAck, MsgType = BX) |
| 25017                           | 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.                         |
| 25019                           | 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 ApplBegMsgID). |
| 28722 | RefApplLastMsgID | N     | 16  | 50  | data         | Last application message identifier known by the T7 system for a certain scope of RefApplID, SubscriptionScope and PartitionID.                                                                 |
| 25021 | Pad6             | U     | 6   | 66  | Fixed String | not used                                                                                                                                                                                        |

## 5.25 Reject

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

| Tag                               | Field Name      | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                              |       |             |   |              |
|-----------------------------------|-----------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------|
| <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: 10010 (Reject, Msg-Type = 3)                                                                                                                                                                                                                                       |       |             |   |              |
| 25017                             | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                              | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                              | RequestOut      | N     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                             | TrdRegTSTimeIn  | N     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                             | TrdRegTSTimeOut | N     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                              | ResponseIn      | N     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                                | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                                | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 893                               | LastFragment    | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1480 1442 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    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 25018                             | Pad3            | U     | 3   | 61  | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;Message Body&gt;</i>       |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |



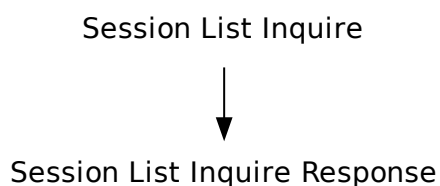
| Tag   | Field Name                                                                                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
|-------|------------------------------------------------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|------------------------------------------------|---|--------------------|----|--------------------|----|------------------------------------------------|----|-------|-----|-------------------------|-----|-------------------------|-----|-----------------------------------|-----|-----------------------|-----|-------------------------------|-----|----------------------------------------|-----|---------------------------|-----|--------------------------|-----|------------------|-----|------------------------|-----|------------------------------------|-----|---------------------------------|-------|-----------------|-------|----------------------|-------|--------------------------|-------|------------------------------------------------------------------------------------------------|-------|---------------------------------------|-------|--------------------------------------------|-------|-------------------------------|-------|--------------------------------|-------|-----------------------------------------------------|-------|----------------------------------------------|-------|-----------------------------|
| 373   | SessionRejectReason                                                                            | Y     | 4   | 64  | unsigned int | Error code.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
|       |                                                                                                |       |     |     |              | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Required Tag Missing</td> </tr> <tr> <td>5</td> <td>Value is incorrect (out of range) for this tag</td> </tr> <tr> <td>7</td> <td>Decryption problem</td> </tr> <tr> <td>11</td> <td>Invalid TemplateID</td> </tr> <tr> <td>16</td> <td>Incorrect NumInGroup count for repeating group</td> </tr> <tr> <td>99</td> <td>Other</td> </tr> <tr> <td>100</td> <td>Throttle limit exceeded</td> </tr> <tr> <td>101</td> <td>Exposure limit exceeded</td> </tr> <tr> <td>102</td> <td>Service temporarily not available</td> </tr> <tr> <td>103</td> <td>Service not available</td> </tr> <tr> <td>104</td> <td>Result of transaction unknown</td> </tr> <tr> <td>105</td> <td>Error converting response or broadcast</td> </tr> <tr> <td>152</td> <td>Heartbeat violation error</td> </tr> <tr> <td>200</td> <td>Internal technical error</td> </tr> <tr> <td>210</td> <td>Validation Error</td> </tr> <tr> <td>211</td> <td>User already logged in</td> </tr> <tr> <td>214</td> <td>Session Gateway assignment expired</td> </tr> <tr> <td>215</td> <td>Gateway not reserved to Session</td> </tr> <tr> <td>10000</td> <td>Order not found</td> </tr> <tr> <td>10001</td> <td>Price not reasonable</td> </tr> <tr> <td>10002</td> <td>Duplicate Order (COrdID)</td> </tr> <tr> <td>10003</td> <td>another quote activation request is pending for the same Product / Instrument Type / SessionID</td> </tr> <tr> <td>10004</td> <td>Book Order limit exceeded on BU level</td> </tr> <tr> <td>10005</td> <td>Book Order limit exceeded on Session level</td> </tr> <tr> <td>10006</td> <td>Stop buy price not reasonable</td> </tr> <tr> <td>10007</td> <td>Stop sell price not reasonable</td> </tr> <tr> <td>10008</td> <td>GFD order is not executable on current business day</td> </tr> <tr> <td>10009</td> <td>BOC order rejected in state other than cont.</td> </tr> <tr> <td>10011</td> <td>Order maintenance not allo-</td> </tr> </tbody> </table> | Value | Description | 1 | Required Tag Missing | 5 | Value is incorrect (out of range) for this tag | 7 | Decryption problem | 11 | Invalid TemplateID | 16 | Incorrect NumInGroup count for repeating group | 99 | Other | 100 | Throttle limit exceeded | 101 | Exposure limit exceeded | 102 | Service temporarily not available | 103 | Service not available | 104 | Result of transaction unknown | 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 | 10000 | Order not found | 10001 | Price not reasonable | 10002 | Duplicate Order (COrdID) | 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 allo- |
| Value | Description                                                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 1     | Required Tag Missing                                                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 5     | Value is incorrect (out of range) for this tag                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 7     | Decryption problem                                                                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 11    | Invalid TemplateID                                                                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 16    | Incorrect NumInGroup count for repeating group                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 99    | Other                                                                                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 100   | Throttle limit exceeded                                                                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 101   | Exposure limit exceeded                                                                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 102   | Service temporarily not available                                                              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 103   | Service not available                                                                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 104   | Result of transaction unknown                                                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 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                                                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 10000 | Order not found                                                                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 10001 | Price not reasonable                                                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 10002 | Duplicate Order (COrdID)                                                                       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |
| 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 allo-                                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                                                |   |                    |    |                    |    |                                                |    |       |     |                         |     |                         |     |                                   |     |                       |     |                               |     |                                        |     |                           |     |                          |     |                  |     |                        |     |                                    |     |                                 |       |                 |       |                      |       |                          |       |                                                                                                |       |                                       |       |                                            |       |                               |       |                                |       |                                                     |       |                                              |       |                             |

| Tag   | Field Name              | Req'd | Len  | Ofs | Data Type       | Description                                                                                                                                                                                                                                                     |       |             |   |                |   |                         |
|-------|-------------------------|-------|------|-----|-----------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------|---|-------------------------|
| 30354 | VarTextLen              | Y     | 2    | 68  | Counter         | Number of used bytes for field VarText (30355).                                                                                                                                                                                                                 |       |             |   |                |   |                         |
| 1409  | SessionStatus           | Y     | 1    | 70  | unsigned int    | Session status. <table border="1" data-bbox="1023 501 1442 622"> <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 |       |      |     |                 |                                                                                                                                                                                                                                                                 |       |             |   |                |   |                         |
| 25016 | Pad1                    | U     | 1    | 71  | Fixed String    | not used                                                                                                                                                                                                                                                        |       |             |   |                |   |                         |
| 30355 | VarText                 | Y     | 2000 | 72  | Variable String | Error text.<br>Valid characters: \x09,\x0A,\x0D,<br>\x20-\x7B,\x7D,\x7E                                                                                                                                                                                         |       |             |   |                |   |                         |

## 5.26 Session List Inquire

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

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



| Tag                            | Field Name   | Req'd | Len | Ofs | Data Type    | Description                                                                                            |
|--------------------------------|--------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------|
| <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                                                                                               |
| 25017                          | 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                                                                                               |

## 5.27 Session List Inquire Response

This message confirms the Session List Inquire request and provides information about sessions of the own business unit. The SessionSubMode (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                           | TemplateID                  | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10036 (SessionDetailsListResponse, MsgType = U6)                                                                                                                                                                                                                 |       |             |   |                         |   |                     |   |                             |
| 25017                           | 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.                                                                                                                                                                                                                                      |       |             |   |                         |   |                     |   |                             |
| 25019                           | 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                                                                                                                                                                                                                                                                                       |       |             |   |                         |   |                     |   |                             |
| 25021                           | 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.<br><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)<br><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 |       |     |     |              |                                                                                                                                                                                                                                                                                                                        |       |             |   |                         |   |                     |   |                             |
| 25017                           | >Pad2                       | U     | 2   | 46  | Fixed String | not used                                                                                                                                                                                                                                                                                                               |       |             |   |                         |   |                     |   |                             |

## 5.28 Trade Enrichment List Inquire

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

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                                                                                                |
| 25017                          | 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                                                                   |

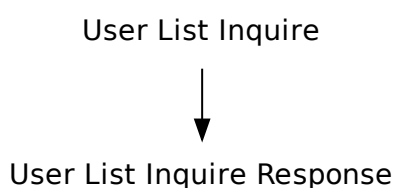
## 5.29 Trade Enrichment List Inquire Response

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

| Tag                               | Field Name          | Req'd | Len | Ofs | Data Type    | Description                                                                                                                   |
|-----------------------------------|---------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------|
| <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)                        |
| 25017                             | 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.                                             |
| 25019                             | 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                                                                                      |
| 25021                             | 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.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E  |
| 25107                             | >FreeText4          | N     | 16  | 70  | Fixed String | Fourth free-format text field for trader-specific or customer-related comments.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E |
| 25017                             | >Pad2               | U     | 2   | 86  | Fixed String | not used                                                                                                                      |

## 5.30 User List Inquire

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



| Tag                            | Field Name          | Req'd | Len | Ofs | Data Type    | Description                                                                                        |
|--------------------------------|---------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------|
| <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: 10038 (PartyDetailListRequest, MsgType = CF) |
| 25028                          | NetworkMsgID        | U     | 8   | 6   | Fixed String | not used                                                                                           |
| 25017                          | 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                                                              |

### 5.31 User List Inquire Response

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

| Tag                             | Field Name                         | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                             |       |             |    |        |    |             |    |            |
|---------------------------------|------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|--------|----|-------------|----|------------|
| <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 (PartyDetailListReport, MsgType = CG)                                                                                                                                                       |       |             |    |        |    |             |    |            |
| 25017                           | 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.                                                                                                                                                                       |       |             |    |        |    |             |    |            |
| 25019                           | 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                                                                                                                                                                                                               |       |             |    |        |    |             |    |            |
| 25021                           | Pad6                               | U     | 6   | 50  | Fixed String | not used                                                                                                                                                                                                                                                |       |             |    |        |    |             |    |            |
| <i>&lt;PartyDetailsGrp&gt;</i>  |                                    |       |     |     |              | Cardinality: 0-1000, Record counter: NoPartyDetails                                                                                                                                                                                                     |       |             |    |        |    |             |    |            |
| 20212                           | >PartyDetail-<br>IDExecutingTrader | Y     | 4   | 56  | unsigned int | Trader ID                                                                                                                                                                                                                                               |       |             |    |        |    |             |    |            |
| 22212                           | >PartyDetailExecuting-<br>Trader   | Y     | 6   | 60  | Fixed String | Trader Name<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                               |       |             |    |        |    |             |    |            |
| 1674                            | >PartyDetailRole-<br>Qualifier     | Y     | 1   | 66  | unsigned int | User Role<br><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.<br><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                            |       |     |     |              |                                                                                                                                                                                                                                                         |       |             |    |        |    |             |    |            |

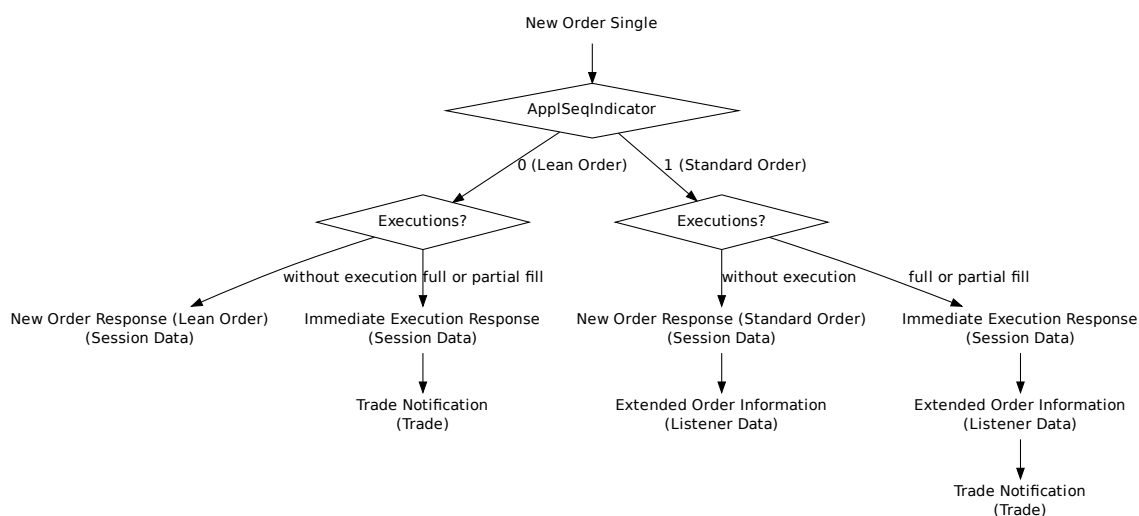


| Tag   | Field Name         | Req'd | Len | Ofs | Data Type    | Description                                     |
|-------|--------------------|-------|-----|-----|--------------|-------------------------------------------------|
| 22276 | >PartyDetailDeskID | N     | 3   | 68  | Fixed String | Trader Group.<br>Valid characters: A-Z,0-9,\x20 |
| 25016 | >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                                                                                                          |
| 25017                          | 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).                                             |
| 99                             | StopPx            | N     | 8   | 32  | PriceType    | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |
| 25109                          | PegOffsetValueAbs | N     | 8   | 40  | PriceType    | Offset for the stop limit price of a trailing stop order (as absolute value).                                     |

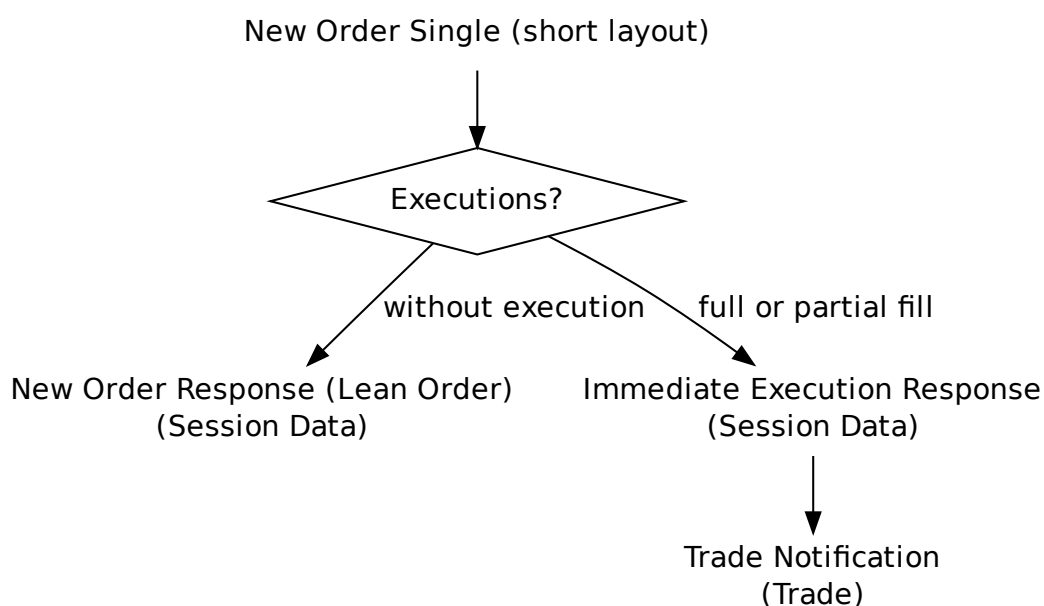
| Tag   | Field Name           | Req'd | Len | Ofs | Data Type     | Description                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                   |   |      |   |            |
|-------|----------------------|-------|-----|-----|---------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|-------------------|---|------|---|------------|
| 25110 | PegOffsetValuePct    | N     | 8   | 48  | floatDecimal4 | Offset for the stop limit price of a trailing stop order (as percentage).                                                                                                                                                                                                            |       |             |   |                      |   |                   |   |      |   |            |
| 11    | ClOrdID              | N     | 8   | 56  | unsigned int  | Client Order ID: Unique participant defined order request identifier; used for client order id chaining.                                                                                                                                                                             |       |             |   |                      |   |                   |   |      |   |            |
| 48    | SecurityID           | Y     | 8   | 64  | signed int    | Instrument identifier.                                                                                                                                                                                                                                                               |       |             |   |                      |   |                   |   |      |   |            |
| 376   | ComplianceID         | N     | 8   | 72  | unsigned int  | For participants to uniquely identify trading strategies                                                                                                                                                                                                                             |       |             |   |                      |   |                   |   |      |   |            |
| 38    | OrderQty             | Y     | 4   | 80  | Qty           | Total Order Quantity.                                                                                                                                                                                                                                                                |       |             |   |                      |   |                   |   |      |   |            |
| 1138  | DisplayQty           | N     | 4   | 84  | Qty           | Display quantity for iceberg orders                                                                                                                                                                                                                                                  |       |             |   |                      |   |                   |   |      |   |            |
| 1085  | DisplayLowQty        | N     | 4   | 88  | Qty           | Minimum display quantity - used by iceberg orders with random refill                                                                                                                                                                                                                 |       |             |   |                      |   |                   |   |      |   |            |
| 1086  | DisplayHighQty       | N     | 4   | 92  | Qty           | Maximum display quantity - used by iceberg orders with random refill                                                                                                                                                                                                                 |       |             |   |                      |   |                   |   |      |   |            |
| 432   | ExpireDate           | N     | 4   | 96  | LocalMktDate  | Date of order expiry. Required if TimeInForce (59) = 6.                                                                                                                                                                                                                              |       |             |   |                      |   |                   |   |      |   |            |
| 1300  | MarketSegmentID      | Y     | 4   | 100 | signed int    | Product identifier.                                                                                                                                                                                                                                                                  |       |             |   |                      |   |                   |   |      |   |            |
| 28744 | MatchInstCrossID     | N     | 4   | 104 | unsigned int  | Self Match Prevention ID.                                                                                                                                                                                                                                                            |       |             |   |                      |   |                   |   |      |   |            |
| 28703 | ApplSeqIndicator     | Y     | 1   | 108 | unsigned int  | Indicates if the order is a Lean Order or a Standard Order.<br><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   | 109 | unsigned int  | Side of the order.<br><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   | 110 | unsigned int  | Order type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market               | 2 | Limit             | 3 | Stop | 4 | Stop Limit |
| Value | Description          |       |     |     |               |                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |
| 1     | Market               |       |     |     |               |                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |
| 2     | Limit                |       |     |     |               |                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |
| 3     | Stop                 |       |     |     |               |                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |
| 4     | Stop Limit           |       |     |     |               |                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |

| Tag   | Field Name                                                | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|--------------------------------------------------|---|-------------------------------------------------------|---|-----------------------------------------------------------|---|---------------------------------------------|
| 28710 | PriceValidityCheckType                                    | Y     | 1   | 111 | unsigned int | <p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>                                                                                                                                                                 | Value | Description | 0 | None                             | 2 | Mandatory                                        |   |                                                       |   |                                                           |   |                                             |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 0     | None                                                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 2     | Mandatory                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 59    | TimeInForce                                               | Y     | 1   | 112 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD)                        | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC)                             | 4 | Fill Or Kill (FOK)                                        | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 0     | Day (GFD)                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 1     | Good Till Cancelled (GTC) - Standard Orders only          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 3     | Immediate or Cancel (IOC)                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 4     | Fill Or Kill (FOK)                                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 6     | Good Till Date (GTD) - Standard Orders only               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 18    | ExecInst                                                  | Y     | 1   | 113 | 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   | 114 | 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>8</td> <td>Any auction</td> </tr> </tbody> </table>                                                                                                                                                               | Value | Description | 2 | Opening or opening auction       | 4 | Closing or closing auction                       | 8 | Any auction                                           |   |                                                           |   |                                             |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 2     | Opening or opening auction                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 4     | Closing or closing auction                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 8     | Any auction                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |

| Tag   | Field Name              | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                             |       |             |   |                   |   |                         |   |             |
|-------|-------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|-------------------------|---|-------------|
| 1815  | TradingCapacity         | Y     | 1   | 115 | 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> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | MarketMaker |
| Value | Description             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 1     | Customer (Agency)       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 5     | Principal (Proprietary) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 6     | MarketMaker             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 25007 | FreeText1               | N     | 12  | 116 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>                                                                                                                                                                                                                                                                 |       |             |   |                   |   |                         |   |             |
| 25107 | FreeText4               | N     | 16  | 128 | Fixed String | <p>Fourth free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>                                                                                                                                                                                                                                                                |       |             |   |                   |   |                         |   |             |

## 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                          | TemplateID   | 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                                                                                  |
| 25017                          | 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.                                                                              |

| Tag   | Field Name                                                | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                       |       |             |   |                                      |   |                                                           |   |                    |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------------------|---|-----------------------------------------------------------|---|--------------------|
| 11    | ClOrdID                                                   | Y     | 8   | 40  | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining.                                                                                                                                                                                                                          |       |             |   |                                      |   |                                                           |   |                    |
| 376   | ComplianceID                                              | N     | 8   | 48  | unsigned int | For participants to uniquely identify trading strategies                                                                                                                                                                                                                                                                          |       |             |   |                                      |   |                                                           |   |                    |
| 38    | OrderQty                                                  | Y     | 4   | 56  | Qty          | Total Order Quantity.                                                                                                                                                                                                                                                                                                             |       |             |   |                                      |   |                                                           |   |                    |
| 28744 | MatchInstCrossID                                          | N     | 4   | 60  | unsigned int | Self Match Prevention ID.                                                                                                                                                                                                                                                                                                         |       |             |   |                                      |   |                                                           |   |                    |
| 25033 | EnrichmentRuleID                                          | N     | 2   | 64  | unsigned int | Identifies an enrichment rule                                                                                                                                                                                                                                                                                                     |       |             |   |                                      |   |                                                           |   |                    |
| 54    | Side                                                      | Y     | 1   | 66  | unsigned int | Side of the order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>                                                                                                                         | Value | Description | 1 | Buy                                  | 2 | Sell                                                      |   |                    |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 1     | Buy                                                       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 2     | Sell                                                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 28710 | PriceValidityCheckType                                    | Y     | 1   | 67  | unsigned int | Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).<br><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                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 59    | TimeInForce                                               | Y     | 1   | 68  | unsigned int | Execution and trading restriction parameters supported by T7.<br><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>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)                            | 3 | Immediate or Cancel (IOC)                                 | 4 | Fill Or Kill (FOK) |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 0     | Day (GFD)                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 3     | Immediate or Cancel (IOC)                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 4     | Fill Or Kill (FOK)                                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 18    | ExecInst                                                  | Y     | 1   | 69  | unsigned int | Instructions for order handling.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>                     | Value | Description | 2 | Non-persistent Order (FIX value 'Q') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q 6') |   |                    |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 2     | Non-persistent Order (FIX value 'Q')                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |
| 6     | Non-persistent and Book or Cancel order (FIX value 'Q 6') |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                           |   |                    |

| Tag   | Field Name              | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                             |       |             |   |                   |   |                         |   |             |
|-------|-------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|-------------------------|---|-------------|
| 1815  | TradingCapacity         | Y     | 1   | 70  | 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> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | MarketMaker |
| Value | Description             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 1     | Customer (Agency)       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 5     | Principal (Proprietary) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 6     | MarketMaker             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 25016 | Pad1                    | U     | 1   | 71  | 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                           | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10101 (Execution-Report, MsgType = 8)                                                                                                                                                                                            |       |             |   |              |
| 25017                           | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                               |       |             |   |              |
| <i>&lt;ResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| 5979                            | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                          |       |             |   |              |
| 7764                            | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                           |       |             |   |              |
| 21002                           | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                          |       |             |   |              |
| 21003                           | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                         |       |             |   |              |
| 7765                            | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                      |       |             |   |              |
| 52                              | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                        |       |             |   |              |
| 34                              | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                      |       |             |   |              |
| 5948                            | PartitionID     | Y     | 2   | 60  | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                         |       |             |   |              |
| 1180                            | AppIID          | Y     | 1   | 62  | unsigned int | Identifier for an ETI data stream.<br><table border="1" data-bbox="1023 1476 1442 1563"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>                                                                                           | Value | Description | 4 | Session Data |
| Value                           | Description     |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| 4                               | Session Data    |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| 28704                           | AppIMsgID       | Y     | 16  | 63  | data         | Application message identifier assigned to an order or quote event.                                                                                                                                                                                                                    |       |             |   |              |
| 893                             | LastFragment    | Y     | 1   | 79  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1839 1442 1926"> <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    |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| <i>&lt;Message Body&gt;</i>     |                 |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| 37                              | OrderID         | Y     | 8   | 80  | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.                                                                                                                                                                                       |       |             |   |              |

| Tag   | Field Name                                                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                                             |     |                                                                |     |                               |     |                    |
|-------|----------------------------------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|---------------------------------------------|-----|----------------------------------------------------------------|-----|-------------------------------|-----|--------------------|
| 11    | ClOrdID                                                        | N     | 8   | 88  | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining.                                                                                                                                                                                                                                                                                                                         |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 48    | SecurityID                                                     | Y     | 8   | 96  | signed int   | Instrument identifier.                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 17    | ExecID                                                         | Y     | 8   | 104 | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 21009 | TrdRegTSEntryTime                                              | Y     | 8   | 112 | UTCTimestamp | The entry timestamp is the time of the creation of the order.                                                                                                                                                                                                                                                                                                                                                                    |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 21008 | TrdRegTSTimePriority                                           | Y     | 8   | 120 | UTCTimestamp | Priority timestamp.                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 25108 | OrderIDSfx                                                     | Y     | 4   | 128 | unsigned int | System order version number.                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 39    | OrdStatus                                                      | Y     | 1   | 132 | char         | Conveys the current status of an order.<br><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   | 133 | char         | The reason why this message was generated.<br><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   | 134 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message.<br><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                                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 28745 | Crossed                                                        | Y     | 1   | 136 | unsigned int | Indicates SMP involvement.<br><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   | 137 | unsigned int | Indicates if an order has been previously triggered.<br><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  |       |     |     |              |                                                                                                                                                                                                                                                                                                              |       |             |   |               |   |                |   |               |
| 25021 | Pad6           | U     | 6   | 138 | 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                             | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10102 (Execution-Report, MsgType = 8)                                                                                                                                                                                                                              |       |             |   |              |
| 25017                             | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                              | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                              | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                             | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                             | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                              | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                                | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                                | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 893                               | LastFragment    | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1473 1442 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    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 25018                             | Pad3            | U     | 3   | 61  | 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.                                                                                                                                                                                                                 |       |             |   |              |
| 48                                | SecurityID      | Y     | 8   | 80  | signed int   | Instrument identifier.                                                                                                                                                                                                                                                                                                   |       |             |   |              |
| 17                                | ExecID          | Y     | 8   | 88  | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                   |       |             |   |              |
| 25108                             | OrderIDSfx      | Y     | 4   | 96  | unsigned int | System order version number.                                                                                                                                                                                                                                                                                             |       |             |   |              |

| Tag   | Field Name                                                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |     |                                             |     |                                                                |     |                               |     |                    |
|-------|----------------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|---------------------------------------------|-----|----------------------------------------------------------------|-----|-------------------------------|-----|--------------------|
| 39    | OrdStatus                                                      | Y     | 1   | 100 | 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   | 101 | 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   | 102 | 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                                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 28745 | Crossed                                                        | Y     | 1   | 104 | 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   | 105 | 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                                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                                             |     |                                                                |     |                               |     |                    |
| 25021 | Pad6                                                           | U     | 6   | 106 | 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                           | TemplateID       | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10103 (Execution-Report, MsgType = 8)                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
| 25017                           | Pad2             | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                 |       |             |   |                  |   |              |
| <i>&lt;ResponseHeaderME&gt;</i> |                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 5979                            | RequestTime      | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                                                                            |       |             |   |                  |   |              |
| 7764                            | RequestOut       | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                                                                             |       |             |   |                  |   |              |
| 21002                           | TrdRegTSTimeIn   | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                                                                            |       |             |   |                  |   |              |
| 21003                           | TrdRegTSTimeOut  | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                                                                           |       |             |   |                  |   |              |
| 7765                            | ResponseIn       | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 52                              | SendingTime      | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 34                              | MsgSeqNum        | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 5948                            | PartitionID      | Y     | 2   | 60  | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                                                                                                           |       |             |   |                  |   |              |
| 1180                            | ApplID           | Y     | 1   | 62  | unsigned int | Identifier for an ETI data stream.<br><table border="1" data-bbox="1023 1518 1442 1601"> <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  | 63  | data         | Not set if the submitting session is not the owner of the executed order.                                                                                                                                                                                                                                                                                                |       |             |   |                  |   |              |
| 893                             | LastFragment     | Y     | 1   | 79  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1883 1442 2002"> <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>     |                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |

| Tag   | Field Name             | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
|-------|------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|--------------------|-----|-----------------------|-----|--------------------|-----|--------------------|-----|-------------------|
| 37    | OrderID                | Y     | 8   | 80  | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.                                                                                                                                                                                                                                                                                                                                                                            |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 11    | ClOrdID                | N     | 8   | 88  | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining.                                                                                                                                                                                                                                                                                                                                                                    |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 41    | OrigClOrdID            | N     | 8   | 96  | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 48    | SecurityID             | Y     | 8   | 104 | signed int   | Instrument identifier.                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 17    | ExecID                 | Y     | 8   | 112 | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 21009 | TrdRegTSEntryTime      | N     | 8   | 120 | UTCTimestamp | The entry timestamp is the time of the creation of the order.                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 21008 | TrdRegTSTimePriority   | N     | 8   | 128 | UTCTimestamp | Priority timestamp.                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 1300  | MarketSegmentID        | Y     | 4   | 136 | signed int   | Product identifier.                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 25108 | OrderIDSfx             | Y     | 4   | 140 | unsigned int | System order version number.                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 151   | LeavesQty              | Y     | 4   | 144 | Qty          | Remaining quantity of an order.                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 14    | CumQty                 | Y     | 4   | 148 | Qty          | Cumulated executed quantity of an order.                                                                                                                                                                                                                                                                                                                                                                                                                                    |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 84    | CxlQty                 | Y     | 4   | 152 | Qty          | Total quantity cancelled for this order.                                                                                                                                                                                                                                                                                                                                                                                                                                    |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 1138  | DisplayQty             | N     | 4   | 156 | Qty          | Display quantity for iceberg orders                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 378   | ExecRestatement-Reason | Y     | 2   | 160 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message.<br><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   | 162 | unsigned int | Side of the order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>                                                                                                                                                                                                                                                                   | Value | Description | 1   | Buy                | 2   | Sell                  |     |                    |     |                    |     |                   |
| Value | Description            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 1     | Buy                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |
| 2     | Sell                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                    |     |                       |     |                    |     |                    |     |                   |

| Tag        | Field Name                                                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                         |       |             |   |                                             |   |                                                                |   |               |
|------------|----------------------------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------------------------|---|----------------------------------------------------------------|---|---------------|
| 39         | OrdStatus                                                      | Y     | 1   | 163 | char         | Conveys the current status of an order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>                              | Value | Description | 1 | Partially filled                            | 2 | Filled                                                         | 4 | Cancelled     |
| Value      | Description                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 1          | Partially filled                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 2          | Filled                                                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 4          | Cancelled                                                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 150        | ExecType                                                       | Y     | 1   | 164 | char         | The reason why this message was generated.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> </tbody> </table>                                                                                                                     | Value | Description | F | Trade                                       |   |                                                                |   |               |
| Value      | Description                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| F          | Trade                                                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 1823       | Triggered                                                      | Y     | 1   | 165 | unsigned int | Indicates if an order has been previously triggered.<br><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                                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 28745      | Crossed                                                        | Y     | 1   | 166 | unsigned int | Indicates SMP involvement.<br><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   | 167 | Counter      | Specifies the number of partial fills included in this Execution Report.                                                                                                                                                                                                                                            |       |             |   |                                             |   |                                                                |   |               |
| <FillsGrp> |                                                                |       |     |     |              | Cardinality: 0-100, Record counter: NoFills                                                                                                                                                                                                                                                                         |       |             |   |                                             |   |                                                                |   |               |
| 1364       | >FillPx                                                        | Y     | 8   | 168 | PriceType    | Price of Fill.                                                                                                                                                                                                                                                                                                      |       |             |   |                                             |   |                                                                |   |               |
| 1365       | >FillQty                                                       | Y     | 4   | 176 | Qty          | Quantity of Fill.                                                                                                                                                                                                                                                                                                   |       |             |   |                                             |   |                                                                |   |               |
| 28708      | >FillMatchID                                                   | Y     | 4   | 180 | 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   | 184 | signed int   | Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.                                                                                                                                                                               |       |             |   |                                             |   |                                                                |   |               |



| Tag   | Field Name           | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                           |       |             |   |                   |   |                      |
|-------|----------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|----------------------|
| 1443  | >FillLiquidityInd    | N     | 1   | 188 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>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 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                       |       |             |   |                   |   |                      |
| 25018 | >Pad3                | U     | 3   | 189 | 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                           | TemplateID       | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10104 (Execution-Report, MsgType = 8)                                                                                                                                                                                                                                            |       |             |   |                  |   |              |
| 25017                           | 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.<br><table border="1" data-bbox="1023 1355 1442 1440"> <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.<br><table border="1" data-bbox="1023 1525 1442 1646"> <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.<br><table border="1" data-bbox="1023 1843 1442 1964"> <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     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 25022                           | Pad7             | U     | 7   | 57  | Fixed String | not used                                                                                                                                                                                                                                                                                                                               |       |             |   |                  |   |              |
| <i>&lt;Message Body&gt;</i>     |                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |

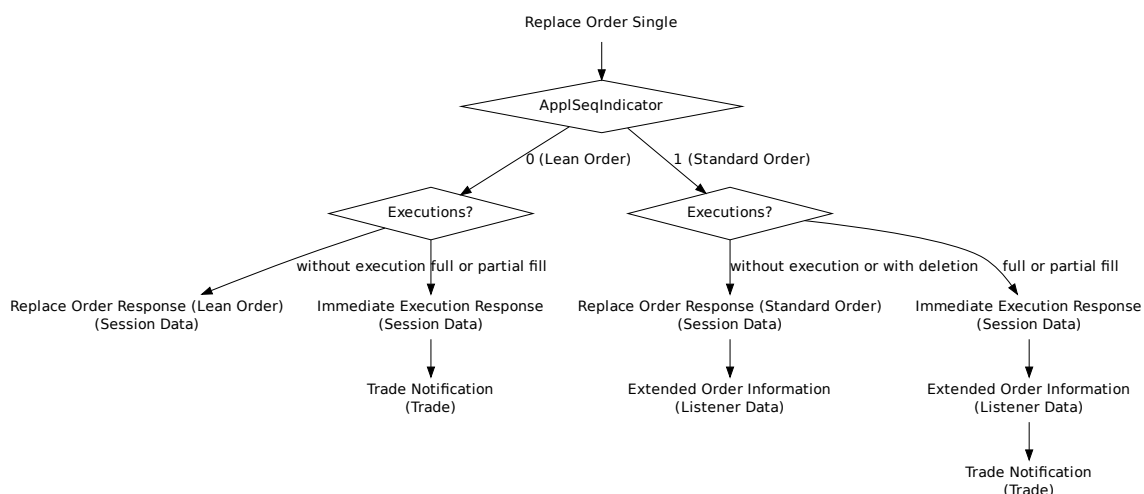
| Tag   | Field Name                                                | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|--------------------|-----|---------------------|-----|-------------------------------------|-----|------------------------------------------------|-----|-------------------------------|-----|--------------------------------------------|-----|-----------------------------------------------------------|-----|-------------------|-----|-----------------|
| 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    | 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.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 1300  | MarketSegmentID                                           | Y     | 4   | 104 | signed int   | Product identifier.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 25108 | OrderIDSfx                                                | Y     | 4   | 108 | unsigned int | System order version number.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 151   | LeavesQty                                                 | Y     | 4   | 112 | Qty          | Remaining quantity of an order.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 14    | CumQty                                                    | Y     | 4   | 116 | Qty          | Cumulated executed quantity of an order.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 84    | CxlQty                                                    | Y     | 4   | 120 | Qty          | Total quantity cancelled for this order.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 1138  | DisplayQty                                                | N     | 4   | 124 | Qty          | Display quantity for iceberg orders                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 378   | ExecRestatement-Reason                                    | Y     | 2   | 128 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message.<br><table border="1" data-bbox="1023 1261 1442 1906"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>108</td> <td>Book Order executed</td> </tr> <tr> <td>135</td> <td>Market Order triggered and executed</td> </tr> <tr> <td>164</td> <td>One-cancels-the-other Order has been triggered</td> </tr> <tr> <td>172</td> <td>Stop Order has been triggered</td> </tr> <tr> <td>150</td> <td>Closing Auction Order has been inactivated</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>155</td> <td>Order refreshed</td> </tr> </tbody> </table> | Value | Description | 101 | Order add accepted | 108 | Book Order executed | 135 | Market Order triggered and executed | 164 | One-cancels-the-other Order has been triggered | 172 | Stop Order has been triggered | 150 | Closing Auction Order has been inactivated | 199 | Pending order cancellation executed (end of FREEZE state) | 181 | Ownership Changed | 155 | Order refreshed |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 101   | Order add accepted                                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 108   | Book Order executed                                       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 135   | Market Order triggered and executed                       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 164   | One-cancels-the-other Order has been triggered            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 172   | Stop Order has been triggered                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 150   | Closing Auction Order has been inactivated                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 199   | Pending order cancellation executed (end of FREEZE state) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 181   | Ownership Changed                                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |
| 155   | Order refreshed                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                    |     |                     |     |                                     |     |                                                |     |                               |     |                                            |     |                                                           |     |                   |     |                 |

| Tag        | Field Name                                                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |   |           |
|------------|----------------------------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------------------------|---|----------------------------------------------------------------|---|---------------|---|-----------|
| 54         | Side                                                           | Y     | 1   | 130 | unsigned int | Side of the order.<br><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   | 131 | char         | Conveys the current status of an order.<br><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   | 132 | char         | The reason why this message was generated.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>                                                                                        | Value | Description | F | Trade                                       | 9 | Suspended                                                      |   |               |   |           |
| Value      | Description                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                                             |   |                                                                |   |               |   |           |
| F          | Trade                                                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                                             |   |                                                                |   |               |   |           |
| 9          | Suspended                                                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                                             |   |                                                                |   |               |   |           |
| 1823       | Triggered                                                      | Y     | 1   | 133 | unsigned int | Indicates if an order has been previously triggered.<br><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                                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                                             |   |                                                                |   |               |   |           |
| 28745      | Crossed                                                        | Y     | 1   | 134 | unsigned int | Indicates SMP involvement.<br><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   | 135 | Counter      | Specifies the number of partial fills included in this Execution Report.                                                                                                                                                                                                                                                        |       |             |   |                                             |   |                                                                |   |               |   |           |
| <FillsGrp> |                                                                |       |     |     |              | Cardinality: 0-100, Record counter: NoFills                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |   |           |
| 1364       | >FillPx                                                        | Y     | 8   | 136 | PriceType    | Price of Fill.                                                                                                                                                                                                                                                                                                                  |       |             |   |                                             |   |                                                                |   |               |   |           |
| 1365       | >FillQty                                                       | Y     | 4   | 144 | Qty          | Quantity of Fill.                                                                                                                                                                                                                                                                                                               |       |             |   |                                             |   |                                                                |   |               |   |           |
| 28708      | >FillMatchID                                                   | Y     | 4   | 148 | 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   | 152 | 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   | 156 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="1023 663 1442 869"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</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 | 5 | Triggered Stop Order | 6 | Triggered OCO Order | 7 | Triggered Market Order |
| Value | Description            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                 |   |                      |   |                     |   |                        |
| 1     | Added Liquidity        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                 |   |                      |   |                     |   |                        |
| 5     | Triggered Stop Order   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                 |   |                      |   |                     |   |                        |
| 6     | Triggered OCO Order    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                 |   |                      |   |                     |   |                        |
| 7     | Triggered Market Order |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                 |   |                      |   |                     |   |                        |
| 25018 | >Pad3                  | U     | 3   | 157 | 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                          | TemplatelD   | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10106 (OrderCancel-ReplaceRequest, MsgType = G)    |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                                 |
| 25017                          | 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                             | ClOrdID      | N     | 8   | 32  | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 41                             | OrigClOrdID  | N     | 8   | 40  | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.          |

| Tag   | Field Name             | Req'd | Len | Ofs | Data Type     | Description                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                   |   |      |   |            |
|-------|------------------------|-------|-----|-----|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------|---|-------------------|---|------|---|------------|
| 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).                                                                                                                                                                                                                                                |       |             |   |                      |   |                   |   |      |   |            |
| 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.                                                                                                                                                                                                    |       |             |   |                      |   |                   |   |      |   |            |
| 25109 | PegOffsetValueAbs      | N     | 8   | 72  | PriceType     | Offset for the stop limit price of a trailing stop order (as absolute value).                                                                                                                                                                                                                                        |       |             |   |                      |   |                   |   |      |   |            |
| 25110 | PegOffsetValuePct      | N     | 8   | 80  | floatDecimal4 | Offset for the stop limit price of a trailing stop order (as percentage).                                                                                                                                                                                                                                            |       |             |   |                      |   |                   |   |      |   |            |
| 376   | ComplianceID           | N     | 8   | 88  | unsigned int  | For participants to uniquely identify trading strategies                                                                                                                                                                                                                                                             |       |             |   |                      |   |                   |   |      |   |            |
| 38    | OrderQty               | Y     | 4   | 96  | Qty           | Total Order Quantity.                                                                                                                                                                                                                                                                                                |       |             |   |                      |   |                   |   |      |   |            |
| 1138  | DisplayQty             | N     | 4   | 100 | Qty           | Display quantity for iceberg orders                                                                                                                                                                                                                                                                                  |       |             |   |                      |   |                   |   |      |   |            |
| 1085  | DisplayLowQty          | N     | 4   | 104 | Qty           | Minimum display quantity - used by iceberg orders with random refill                                                                                                                                                                                                                                                 |       |             |   |                      |   |                   |   |      |   |            |
| 1086  | DisplayHighQty         | N     | 4   | 108 | Qty           | Maximum display quantity - used by iceberg orders with random refill                                                                                                                                                                                                                                                 |       |             |   |                      |   |                   |   |      |   |            |
| 432   | ExpireDate             | N     | 4   | 112 | LocalMktDate  | Date of order expiry. Required if TimeInForce (59) = 6.                                                                                                                                                                                                                                                              |       |             |   |                      |   |                   |   |      |   |            |
| 1300  | MarketSegmentID        | Y     | 4   | 116 | signed int    | Product identifier.                                                                                                                                                                                                                                                                                                  |       |             |   |                      |   |                   |   |      |   |            |
| 28744 | MatchInstCrossID       | N     | 4   | 120 | unsigned int  | Self Match Prevention ID.                                                                                                                                                                                                                                                                                            |       |             |   |                      |   |                   |   |      |   |            |
| 20655 | TargetPartyIDSessionID | N     | 4   | 124 | unsigned int  | Session ID.                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |                   |   |      |   |            |
| 28703 | AppSeqIndicator        | Y     | 1   | 128 | unsigned int  | Indicates if the order is a Lean Order or a Standard Order.<br><table border="1" data-bbox="1023 1395 1442 1518"> <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   | 129 | unsigned int  | Side of the order.<br><table border="1" data-bbox="1023 1597 1442 1720"> <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   | 130 | unsigned int  | Order type.<br><table border="1" data-bbox="1023 1798 1442 2007"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table> | Value | Description | 1 | Market               | 2 | Limit             | 3 | Stop | 4 | Stop Limit |
| Value | Description            |       |     |     |               |                                                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |
| 1     | Market                 |       |     |     |               |                                                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |
| 2     | Limit                  |       |     |     |               |                                                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |
| 3     | Stop                   |       |     |     |               |                                                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |
| 4     | Stop Limit             |       |     |     |               |                                                                                                                                                                                                                                                                                                                      |       |             |   |                      |   |                   |   |      |   |            |

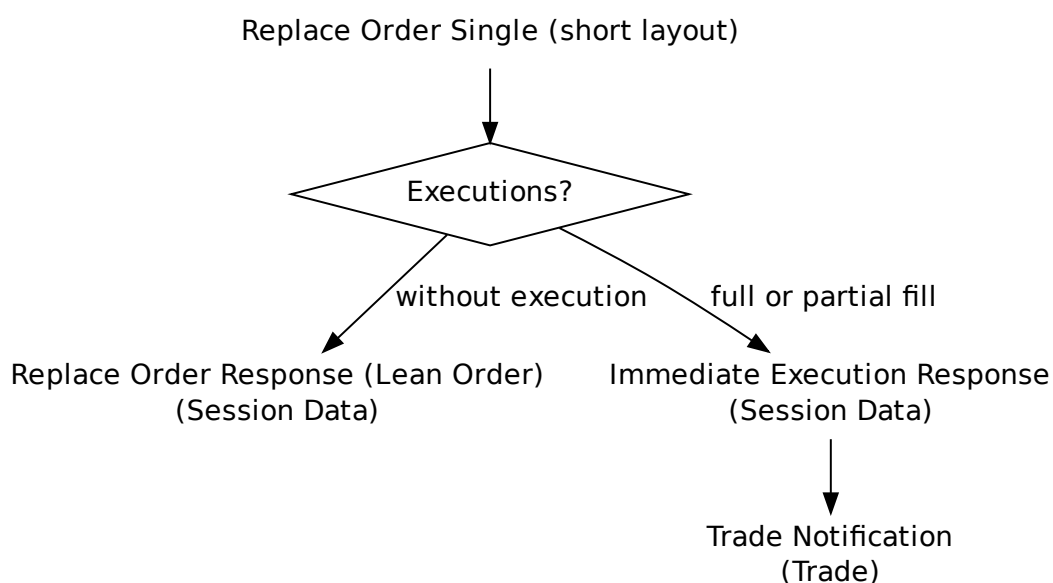
| Tag   | Field Name                                                | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|--------------------------------------------------|---|-------------------------------------------------------|---|-----------------------------------------------------------|---|---------------------------------------------|
| 28710 | PriceValidityCheckType                                    | Y     | 1   | 131 | unsigned int | <p>Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>                                                                                                                                                                 | Value | Description | 0 | None                             | 2 | Mandatory                                        |   |                                                       |   |                                                           |   |                                             |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 0     | None                                                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 2     | Mandatory                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 59    | TimeInForce                                               | Y     | 1   | 132 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD)                        | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC)                             | 4 | Fill Or Kill (FOK)                                        | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 0     | Day (GFD)                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 1     | Good Till Cancelled (GTC) - Standard Orders only          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 3     | Immediate or Cancel (IOC)                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 4     | Fill Or Kill (FOK)                                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 6     | Good Till Date (GTD) - Standard Orders only               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 18    | ExecInst                                                  | Y     | 1   | 133 | 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   | 134 | 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>8</td> <td>Any auction</td> </tr> </tbody> </table>                                                                                                                                                               | Value | Description | 2 | Opening or opening auction       | 4 | Closing or closing auction                       | 8 | Any auction                                           |   |                                                           |   |                                             |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 2     | Opening or opening auction                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 4     | Closing or closing auction                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 8     | Any auction                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |



| Tag   | Field Name                                    | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |   |                         |   |                                               |   |             |
|-------|-----------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------------|---|-----------------------------------------------|---|-------------|
| 28749 | StopPxIndicator                               | N     | 1   | 135 | 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   | 136 | 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> </tbody> </table>                                                                                                                                                                                 | Value | Description | 1 | Customer (Agency)       | 5 | Principal (Proprietary)                       | 6 | MarketMaker |
| Value | Description                                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                         |   |                                               |   |             |
| 1     | Customer (Agency)                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                         |   |                                               |   |             |
| 5     | Principal (Proprietary)                       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                         |   |                                               |   |             |
| 6     | MarketMaker                                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                         |   |                                               |   |             |
| 28743 | OwnershipIndicator                            | Y     | 1   | 137 | 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  | 138 | Fixed String | <p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                 |       |             |   |                         |   |                                               |   |             |
| 25107 | FreeText4                                     | N     | 16  | 150 | Fixed String | <p>Fourth free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |   |                         |   |                                               |   |             |
| 25017 | Pad2                                          | U     | 2   | 166 | 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 (OrderCancel-ReplaceRequest, MsgType = G)    |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                                 |
| 25017                          | 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. |

| Tag   | Field Name                                               | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                       |       |             |   |                                      |   |                                                          |   |                    |
|-------|----------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------------------------------|---|----------------------------------------------------------|---|--------------------|
| 41    | OrigClOrdID                                              | Y     | 8   | 32  | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 48    | SecurityID                                               | Y     | 8   | 40  | signed int   | Instrument identifier.                                                                                                                                                                                                                                                                                                            |       |             |   |                                      |   |                                                          |   |                    |
| 44    | Price                                                    | Y     | 8   | 48  | PriceType    | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).                                                                                                                                                                                                                                                             |       |             |   |                                      |   |                                                          |   |                    |
| 376   | ComplianceID                                             | N     | 8   | 56  | unsigned int | For participants to uniquely identify trading strategies                                                                                                                                                                                                                                                                          |       |             |   |                                      |   |                                                          |   |                    |
| 38    | OrderQty                                                 | Y     | 4   | 64  | Qty          | Total Order Quantity.                                                                                                                                                                                                                                                                                                             |       |             |   |                                      |   |                                                          |   |                    |
| 28744 | MatchInstCrossID                                         | N     | 4   | 68  | unsigned int | Self Match Prevention ID.                                                                                                                                                                                                                                                                                                         |       |             |   |                                      |   |                                                          |   |                    |
| 25033 | EnrichmentRuleID                                         | N     | 2   | 72  | unsigned int | Identifies an enrichment rule                                                                                                                                                                                                                                                                                                     |       |             |   |                                      |   |                                                          |   |                    |
| 54    | Side                                                     | Y     | 1   | 74  | unsigned int | Side of the order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>                                                                                                                         | Value | Description | 1 | Buy                                  | 2 | Sell                                                     |   |                    |
| Value | Description                                              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 1     | Buy                                                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 2     | Sell                                                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 28710 | PriceValidityCheckType                                   | Y     | 1   | 75  | unsigned int | Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).<br><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                                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 59    | TimeInForce                                              | Y     | 1   | 76  | unsigned int | Execution and trading restriction parameters supported by T7.<br><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>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)                            | 3 | Immediate or Cancel (IOC)                                | 4 | Fill Or Kill (FOK) |
| Value | Description                                              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 0     | Day (GFD)                                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 3     | Immediate or Cancel (IOC)                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 4     | Fill Or Kill (FOK)                                       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 18    | ExecInst                                                 | Y     | 1   | 77  | unsigned int | Instructions for order handling.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q6')</td> </tr> </tbody> </table>                      | Value | Description | 2 | Non-persistent Order (FIX value 'Q') | 6 | Non-persistent and Book or Cancel order (FIX value 'Q6') |   |                    |
| Value | Description                                              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 2     | Non-persistent Order (FIX value 'Q')                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |
| 6     | Non-persistent and Book or Cancel order (FIX value 'Q6') |       |     |     |              |                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                      |   |                                                          |   |                    |

| Tag   | Field Name              | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                             |       |             |   |                   |   |                         |   |             |
|-------|-------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|-------------------------|---|-------------|
| 1815  | TradingCapacity         | Y     | 1   | 78  | 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> </tbody> </table> | Value | Description | 1 | Customer (Agency) | 5 | Principal (Proprietary) | 6 | MarketMaker |
| Value | Description             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 1     | Customer (Agency)       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 5     | Principal (Proprietary) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 6     | MarketMaker             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                         |   |             |
| 25016 | Pad1                    | U     | 1   | 79  | 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                           | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10107 (Execution-Report, MsgType = 8)                                                                                                                                                                                            |       |             |   |              |
| 25017                           | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                               |       |             |   |              |
| <i>&lt;ResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| 5979                            | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                          |       |             |   |              |
| 7764                            | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                           |       |             |   |              |
| 21002                           | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                          |       |             |   |              |
| 21003                           | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                         |       |             |   |              |
| 7765                            | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                      |       |             |   |              |
| 52                              | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                        |       |             |   |              |
| 34                              | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                      |       |             |   |              |
| 5948                            | PartitionID     | Y     | 2   | 60  | unsigned int | Grouping of T7 products.<br>Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                      |       |             |   |              |
| 1180                            | AppIID          | Y     | 1   | 62  | unsigned int | Identifier for an ETI data stream.<br><table border="1" data-bbox="1023 1473 1442 1563"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>                                                                                           | Value | Description | 4 | Session Data |
| Value                           | Description     |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| 4                               | Session Data    |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| 28704                           | AppIMsgID       | N     | 16  | 63  | data         | Not set if the submitting session is not the owner of the replaced order.                                                                                                                                                                                                              |       |             |   |              |
| 893                             | LastFragment    | Y     | 1   | 79  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1839 1442 1928"> <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    |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| <i>&lt;Message Body&gt;</i>     |                 |       |     |     |              |                                                                                                                                                                                                                                                                                        |       |             |   |              |
| 37                              | OrderID         | Y     | 8   | 80  | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.                                                                                                                                                                                       |       |             |   |              |

| Tag   | Field Name           | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                        |       |             |   |           |   |                  |   |           |   |           |   |           |
|-------|----------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------|---|------------------|---|-----------|---|-----------|---|-----------|
| 11    | ClOrdID              | N     | 8   | 88  | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining.                                                                                                                                                                                                                                                           |       |             |   |           |   |                  |   |           |   |           |   |           |
| 41    | OrigClOrdID          | N     | 8   | 96  | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.                                                                                                                                                                                                                                                                    |       |             |   |           |   |                  |   |           |   |           |   |           |
| 48    | SecurityID           | Y     | 8   | 104 | signed int   | Instrument identifier.                                                                                                                                                                                                                                                                                                                                             |       |             |   |           |   |                  |   |           |   |           |   |           |
| 17    | ExecID               | Y     | 8   | 112 | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                                                             |       |             |   |           |   |                  |   |           |   |           |   |           |
| 99    | StopPx               | N     | 8   | 120 | PriceType    | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.                                                                                                                                                                                                                                                  |       |             |   |           |   |                  |   |           |   |           |   |           |
| 21008 | TrdRegTSTimePriority | Y     | 8   | 128 | UTCTimestamp | Priority timestamp.                                                                                                                                                                                                                                                                                                                                                |       |             |   |           |   |                  |   |           |   |           |   |           |
| 25108 | OrderIDSfx           | Y     | 4   | 136 | unsigned int | System order version number.                                                                                                                                                                                                                                                                                                                                       |       |             |   |           |   |                  |   |           |   |           |   |           |
| 151   | LeavesQty            | Y     | 4   | 140 | Qty          | Remaining quantity of an order.                                                                                                                                                                                                                                                                                                                                    |       |             |   |           |   |                  |   |           |   |           |   |           |
| 14    | CumQty               | Y     | 4   | 144 | Qty          | Cumulated executed quantity of an order.                                                                                                                                                                                                                                                                                                                           |       |             |   |           |   |                  |   |           |   |           |   |           |
| 84    | CxlQty               | Y     | 4   | 148 | Qty          | Total quantity cancelled for this order.                                                                                                                                                                                                                                                                                                                           |       |             |   |           |   |                  |   |           |   |           |   |           |
| 1138  | DisplayQty           | N     | 4   | 152 | Qty          | Display quantity for iceberg orders                                                                                                                                                                                                                                                                                                                                |       |             |   |           |   |                  |   |           |   |           |   |           |
| 39    | OrdStatus            | Y     | 1   | 156 | char         | Conveys the current status of an order.<br><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   | 157 | char         | The reason why this message was generated.<br><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   | 158 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.<br><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                                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |     |                                             |     |                                                                |     |                   |     |                               |     |                    |
| 28745 | Crossed                                                        | Y     | 1   | 160 | unsigned int | Indicates SMP involvement.<br><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   | 161 | unsigned int | Indicates if an order has been previously triggered.<br><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                                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |     |                                             |     |                                                                |     |                   |     |                               |     |                    |
| 25021 | Pad6                                                           | U     | 6   | 162 | 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                             | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10108 (Execution-Report, MsgType = 8)                                                                                                                                                                                                                              |       |             |   |              |
| 25017                             | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                              | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                              | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                             | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                             | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                              | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                                | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                                | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 893                               | LastFragment    | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1473 1442 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    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 25018                             | Pad3            | U     | 3   | 61  | 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.                                                                                                                                                                                                                                                                                                   |       |             |   |              |

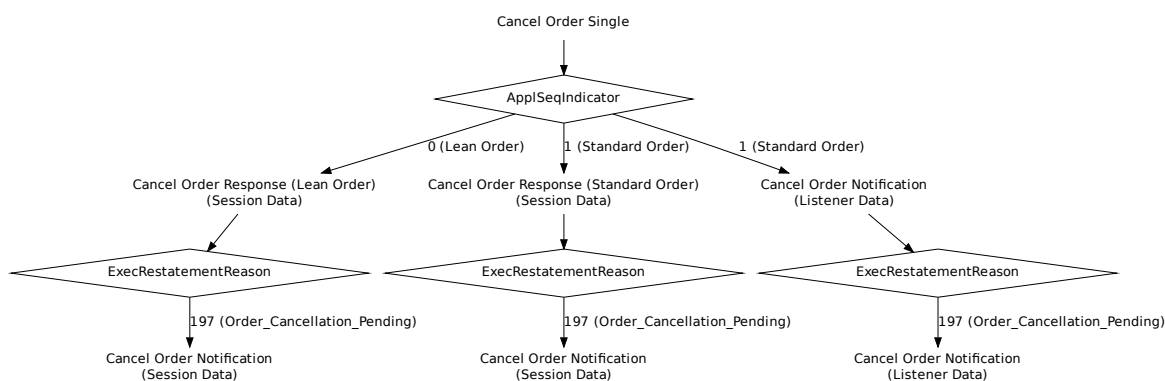


| Tag   | Field Name                    | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |       |             |     |                       |     |                    |     |                   |     |                               |     |                    |
|-------|-------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|-----------------------|-----|--------------------|-----|-------------------|-----|-------------------------------|-----|--------------------|
| 99    | StopPx                        | N     | 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.                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                       |     |                    |     |                   |     |                               |     |                    |
| 25108 | OrderIDSfx                    | Y     | 4   | 112 | unsigned int | System order version number.                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |     |                       |     |                    |     |                   |     |                               |     |                    |
| 151   | LeavesQty                     | Y     | 4   | 116 | Qty          | Remaining quantity of an order.                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                       |     |                    |     |                   |     |                               |     |                    |
| 14    | CumQty                        | Y     | 4   | 120 | Qty          | Cumulated executed quantity of an order.                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                       |     |                    |     |                   |     |                               |     |                    |
| 84    | CxlQty                        | Y     | 4   | 124 | Qty          | Total quantity cancelled for this order.                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                       |     |                    |     |                   |     |                               |     |                    |
| 1138  | DisplayQty                    | N     | 4   | 128 | Qty          | Display quantity for iceberg orders                                                                                                                                                                                                                                                                                                                                                                                                                                                    |       |             |     |                       |     |                    |     |                   |     |                               |     |                    |
| 39    | OrdStatus                     | Y     | 1   | 132 | char         | Conveys the current status of an order.<br><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   | 133 | char         | The reason why this message was generated.<br><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   | 134 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message.<br><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                                                                                                                                                                                                                                                                                                         |       |             |   |                                             |   |                                                                |   |               |
|-------|----------------------------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------------------------|---|----------------------------------------------------------------|---|---------------|
| 28745 | Crossed                                                        | Y     | 1   | 136 | unsigned int | Indicates SMP involvement.<br><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   | 137 | unsigned int | Indicates if an order has been previously triggered.<br><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                                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 25021 | Pad6                                                           | U     | 6   | 138 | 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                          | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10109 (OrderCancelRequest, MsgType = F)            |
| 25028                          | NetworkMsgID    | U     | 8   | 6   | Fixed String | not used                                                                                                 |
| 25017                          | 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                             | ClOrdID         | N     | 8   | 32  | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining. |
| 41                             | OrigClOrdID     | N     | 8   | 40  | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.          |
| 48                             | SecurityID      | Y     | 8   | 48  | signed int   | Instrument identifier.                                                                                   |
| 376                            | ComplianceID    | N     | 8   | 56  | unsigned int | For participants to uniquely identify trading strategies                                                 |
| 1300                           | MarketSegmentID | Y     | 4   | 64  | signed int   | Product identifier.                                                                                      |

| Tag   | Field Name             | Req'd | Len | Ofs | Data Type    | Description                        |
|-------|------------------------|-------|-----|-----|--------------|------------------------------------|
| 20655 | TargetPartyIDSessionID | N     | 4   | 68  | unsigned int | Session ID that entered the order. |

## 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                           | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10110 (Execution-Report, MsgType = 8)                                                                                                                                                                                                                              |       |             |   |              |
| 25017                           | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;ResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                            | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                            | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                           | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                           | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                            | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                              | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                              | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 5948                            | PartitionID     | Y     | 2   | 60  | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                                                           |       |             |   |              |
| 1180                            | AppIID          | Y     | 1   | 62  | unsigned int | Identifier for an ETI data stream.<br><table border="1" data-bbox="1023 1473 1442 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>                                                                                           | Value | Description | 4 | Session Data |
| Value                           | Description     |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 4                               | Session Data    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 28704                           | ApplMsgID       | N     | 16  | 63  | data         | Not set if the submitting session is not the owner of the cancelled order.                                                                                                                                                                                                                                               |       |             |   |              |
| 893                             | LastFragment    | Y     | 1   | 79  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1839 1442 1928"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value                           | Description     |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 1                               | Last Message    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| <i>&lt;Message Body&gt;</i>     |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 37                              | OrderID         | Y     | 8   | 80  | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.                                                                                                                                                                                                                         |       |             |   |              |

| Tag   | Field Name                                                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                  |       |             |     |                       |     |                                                                |   |           |
|-------|----------------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|-----------------------|-----|----------------------------------------------------------------|---|-----------|
| 11    | ClOrdID                                                        | N     | 8   | 88  | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining.                                                                                                                                                                                                                                                     |       |             |     |                       |     |                                                                |   |           |
| 41    | OrigClOrdID                                                    | N     | 8   | 96  | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.                                                                                                                                                                                                                                                              |       |             |     |                       |     |                                                                |   |           |
| 48    | SecurityID                                                     | Y     | 8   | 104 | signed int   | Instrument identifier.                                                                                                                                                                                                                                                                                                                                       |       |             |     |                       |     |                                                                |   |           |
| 17    | ExecID                                                         | Y     | 8   | 112 | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                                                       |       |             |     |                       |     |                                                                |   |           |
| 25108 | OrderIDSfx                                                     | Y     | 4   | 120 | unsigned int | System order version number.                                                                                                                                                                                                                                                                                                                                 |       |             |     |                       |     |                                                                |   |           |
| 14    | CumQty                                                         | Y     | 4   | 124 | Qty          | Cumulated executed quantity of an order.                                                                                                                                                                                                                                                                                                                     |       |             |     |                       |     |                                                                |   |           |
| 84    | CxlQty                                                         | Y     | 4   | 128 | Qty          | Total quantity cancelled for this order.                                                                                                                                                                                                                                                                                                                     |       |             |     |                       |     |                                                                |   |           |
| 39    | OrdStatus                                                      | Y     | 1   | 132 | char         | Conveys the current status of an order.<br><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.<br><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.<br><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 finally completed (end of FREEZE state)</td> </tr> </tbody> </table> | Value | Description | 103 | Order delete accepted | 197 | Pending order deletion finally completed (end of FREEZE state) |   |           |
| Value | Description                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                       |     |                                                                |   |           |
| 103   | Order delete accepted                                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                       |     |                                                                |   |           |
| 197   | Pending order deletion finally completed (end of FREEZE state) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                       |     |                                                                |   |           |

## 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                             | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10111 (Execution-Report, MsgType = 8)                                                                                                                                                                                                                              |       |             |   |              |
| 25017                             | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                              | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                              | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                             | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                             | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                              | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                                | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                                | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 893                               | LastFragment    | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1473 1441 1559"> <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    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 25018                             | Pad3            | U     | 3   | 61  | 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.                                                                                                                                                                                                                                                                                                   |       |             |   |              |

| Tag   | Field Name                                                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                  |       |             |     |                       |     |                                                                |   |           |
|-------|----------------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|-----------------------|-----|----------------------------------------------------------------|---|-----------|
| 25108 | OrderIDSfx                                                     | Y     | 4   | 104 | unsigned int | System order version number.                                                                                                                                                                                                                                                                                                                                 |       |             |     |                       |     |                                                                |   |           |
| 14    | CumQty                                                         | Y     | 4   | 108 | Qty          | Cumulated executed quantity of an order.                                                                                                                                                                                                                                                                                                                     |       |             |     |                       |     |                                                                |   |           |
| 84    | CxlQty                                                         | Y     | 4   | 112 | Qty          | Total quantity cancelled for this order.                                                                                                                                                                                                                                                                                                                     |       |             |     |                       |     |                                                                |   |           |
| 39    | OrdStatus                                                      | Y     | 1   | 116 | char         | Conveys the current status of an order.<br><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.<br><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.<br><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 finally completed (end of FREEZE state)</td> </tr> </tbody> </table> | Value | Description | 103 | Order delete accepted | 197 | Pending order deletion finally completed (end of FREEZE state) |   |           |
| Value | Description                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                       |     |                                                                |   |           |
| 103   | Order delete accepted                                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                       |     |                                                                |   |           |
| 197   | Pending order deletion finally completed (end of FREEZE state) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                       |     |                                                                |   |           |



## 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.

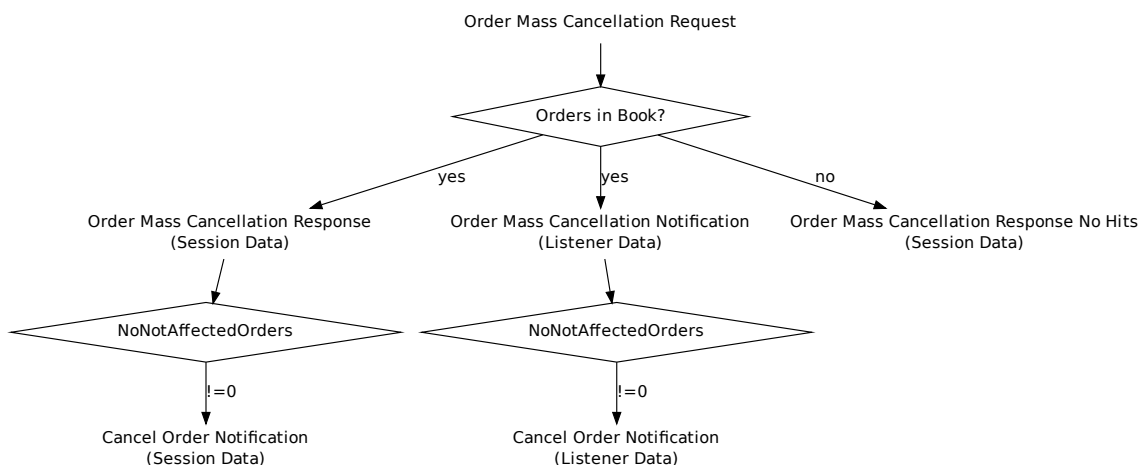
| Tag                | Field Name      | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                              |       |             |   |              |   |               |
|--------------------|-----------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------|---|---------------|
| <MessageHeaderOut> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                          |       |             |   |              |   |               |
| 9                  | BodyLen         | Y     | 4   | 0   | unsigned int | Number of bytes for the message, including this field.                                                                                                                                                                                                                                   |       |             |   |              |   |               |
| 28500              | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10112 (Execution-Report, MsgType = 8)                                                                                                                                                                                              |       |             |   |              |   |               |
| 25017              | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                 |       |             |   |              |   |               |
| <RBCHeaderME>      |                 |       |     |     |              |                                                                                                                                                                                                                                                                                          |       |             |   |              |   |               |
| 21003              | TrdRegTSTimeOut | N     | 8   | 8   | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                           |       |             |   |              |   |               |
| 25043              | NotificationIn  | N     | 8   | 16  | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine                                                                                                                                                                                                           |       |             |   |              |   |               |
| 52                 | SendingTime     | Y     | 8   | 24  | UTCTimestamp | 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               | AppID           | N     | 1   | 54  | unsigned int | Identifier for an ETI data stream.<br><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.<br><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.<br><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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
|----------------|----------------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|-----------------------|-----|----------------------------------------------------------------|-----|-----------------------------------------------------------|---|------------------|-----|-----------------------|---|-----------------|-----|------------------|-----|------------------|-----|--------------------------|-----|-----------------|-----|---------------------------|-----|------------------------|-----|------------------|
| 25022          | 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.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 25108          | OrderIDSfx                                                     | Y     | 4   | 104 | unsigned int | System order version number.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 14             | CumQty                                                         | Y     | 4   | 108 | Qty          | Cumulated executed quantity of an order.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 84             | CxlQty                                                         | Y     | 4   | 112 | Qty          | Total quantity cancelled for this order.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 1300           | MarketSegmentID                                                | Y     | 4   | 116 | signed int   | Product identifier.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 20036          | PartyIDEnteringTrader                                          | N     | 4   | 120 | unsigned int | Entering User ID.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 378            | ExecRestatement-Reason                                         | Y     | 2   | 124 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message.<br><table border="1" data-bbox="1023 1301 1442 2029"> <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 finally completed (end of FREEZE state)</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> </tbody> </table> | Value | Description | 103 | Order delete accepted | 197 | Pending order deletion finally completed (end of FREEZE state) | 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 |
| Value          | Description                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 103            | Order delete accepted                                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 197            | Pending order deletion finally completed (end of FREEZE state) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |
| 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                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                       |     |                                                                |     |                                                           |   |                  |     |                       |   |                 |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |     |                  |

| Tag   | Field Name                                           | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                   |       |             |   |             |   |                                                      |   |           |
|-------|------------------------------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------|---|------------------------------------------------------|---|-----------|
| 20007 | PartyIDEnteringFirm                                  | N     | 1   | 126 | unsigned int | Entering Entity ID.<br><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   | 127 | char         | Conveys the current status of an order.<br><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   | 128 | char         | The reason why this message was generated.<br><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   | 129 | unsigned int | Side of the order.<br><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                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                                                      |   |           |
| 25021 | Pad6                                                 | U     | 6   | 130 | 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                          | TemplateID                        | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10120 (OrderMassActionRequest, MsgType = CA) |
| 25028                          | NetworkMsgID                      | U     | 8   | 6   | Fixed String | not used                                                                                           |
| 25017                          | 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.                                                                       |
| 376                            | ComplianceID                      | N     | 8   | 40  | unsigned int | For participants to uniquely identify trading strategies                                           |
| 1300                           | MarketSegmentID                   | Y     | 4   | 48  | signed int   | Product identifier.                                                                                |
| 20655                          | TargetPartyIDSessionID            | N     | 4   | 52  | unsigned int | Session ID.                                                                                        |
| 20612                          | TargetParty-<br>IDExecutingTrader | N     | 4   | 56  | unsigned int | Owning User ID.                                                                                    |

| Tag   | Field Name  | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                              |       |             |   |     |   |      |
|-------|-------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----|---|------|
| 54    | Side        | N     | 1   | 60  | unsigned int | Side of the order.<br><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        |       |     |     |              |                                                                                                                                                                                          |       |             |   |     |   |      |
| 25018 | Pad3        | U     | 3   | 61  | 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                           | TemplateID         | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10121 (OrderMassActionReport, MsgType = BZ)                                                                                                                                                                                                                                                                     |       |             |   |                  |   |              |
| 25017                           | Pad2               | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
| <i>&lt;ResponseHeaderME&gt;</i> |                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 5979                            | RequestTime        | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                                                                         |       |             |   |                  |   |              |
| 7764                            | RequestOut         | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 21002                           | TrdRegTSTimeIn     | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                                                                         |       |             |   |                  |   |              |
| 21003                           | TrdRegTSTimeOut    | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 7765                            | ResponseIn         | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |              |
| 52                              | SendingTime        | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 34                              | MsgSeqNum          | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |              |
| 5948                            | PartitionID        | Y     | 2   | 60  | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 1180                            | ApplID             | Y     | 1   | 62  | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="1023 1476 1442 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> </tbody> </table>                                                                                                                                           | Value | Description | 4 | Session Data     |   |              |
| Value                           | Description        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 4                               | Session Data       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 28704                           | ApplMsgID          | Y     | 16  | 63  | data         | Application message identifier assigned to an order or quote event.                                                                                                                                                                                                                                                                                                   |       |             |   |                  |   |              |
| 893                             | LastFragment       | Y     | 1   | 79  | 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="1023 1839 1442 1962"> <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   | 80  | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                                                                |       |             |   |                  |   |              |

| Tag                    | Field Name           | Req'd | Len | Ofs | Data Type    | Description                                                                       |
|------------------------|----------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------|
| 1370                   | NoNotAffectedOrders  | Y     | 2   | 88  | Counter      | Number of NotAffectedOrders repeating group instances.                            |
| 534                    | NoAffectedOrders     | Y     | 2   | 90  | Counter      | Number of deleted persistent orders reported in the message                       |
| 25019                  | Pad4                 | U     | 4   | 92  | Fixed String | not used                                                                          |
| <NotAffectedOrdersGrp> |                      |       |     |     |              | Cardinality: 0-500, Record counter: NoNotAffectedOrders                           |
| 1371                   | >NotAffectedOrderID  | Y     | 8   | 96  | unsigned int | Exchange Order ID of an order whose cancellation is pending.                      |
| 1372                   | >NotAffOrigClOrdID   | N     | 8   | 104 | 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                   | >AffectedOrigClOrdID | 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 (OrderMassActionReport, MsgType = BZ)                                                                                                                                                                                                                        |       |             |   |              |
| 25017                             | Pad2               | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i> |                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                              | RequestTime        | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                              | RequestOut         | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                             | TrdRegTSTimeIn     | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                             | TrdRegTSTimeOut    | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                              | ResponseIn         | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                                | SendingTime        | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                                | MsgSeqNum          | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 893                               | LastFragment       | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1469 1442 1554"> <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       |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 25018                             | Pad3               | U     | 3   | 61  | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;Message Body&gt;</i>       |                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 1369                              | MassActionReportID | Y     | 8   | 64  | 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                           | TemplateID       | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10122 (OrderMassActionReport, MsgType = BZ)                                                                                                                                                                                                                                                                     |       |             |   |                  |   |               |
| 25017                           | 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         | N     | 4   | 32  | unsigned int | Only set for Listener Data.                                                                                                                                                                                                                                                                                                                                           |       |             |   |                  |   |               |
| 5948                            | PartitionID      | Y     | 2   | 36  | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                                                                                                        |       |             |   |                  |   |               |
| 28704                           | AppMsgID         | Y     | 16  | 38  | data         | Application message identifier assigned to an order or quote event.                                                                                                                                                                                                                                                                                                   |       |             |   |                  |   |               |
| 1180                            | AppIID           | Y     | 1   | 54  | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="1023 1386 1442 1512"> <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" data-bbox="1023 1592 1442 1718"> <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="1023 1910 1442 2036"> <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     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |               |
| 25022                           | 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    | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                                                                 |   |                                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                      |
| 1300           | MarketSegmentID                                                 | Y     | 4   | 88  | signed int   | Product identifier.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                                                                 |   |                                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                      |
| 20655          | TargetPartyIDSessionID                                          | Y     | 4   | 92  | unsigned int | Session ID.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |                                                                 |   |                                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                      |
| 20612          | TargetParty-<br>IDExecutingTrader                               | 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.<br><table border="1" data-bbox="1023 1032 1441 1160"> <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.<br><table border="1" data-bbox="1023 1234 1441 1603"> <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>107</td> <td>Instrument Suspended</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 | 107 | Instrument Suspended |
| 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                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |   |                                                                 |   |                                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                      |
| 107            | Instrument Suspended                                            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |   |                                                                 |   |                                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                      |
| 18             | ExecInst                                                        | Y     | 1   | 110 | unsigned int | Instructions for order handling.<br><table border="1" data-bbox="1023 1682 1441 1928"> <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.<br><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                 |       |     |     |              |                                                                                                                                                                                                           |       |             |   |     |   |      |
| <i>&lt;NotAffectedOrdersGrp&gt;</i> |                      |       |     |     |              | Cardinality: 0-500, Record counter: NoNotAffectedOrders                                                                                                                                                   |       |             |   |     |   |      |
| 1371                                | >NotAffectedOrderID  | Y     | 8   | 112 | unsigned int | Exchange Order ID of an order whose cancellation is pending.                                                                                                                                              |       |             |   |     |   |      |
| 1372                                | >NotAffOrigClOrdID   | N     | 8   | 120 | 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                                | >AffectedOrigClOrdID | 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)                                                                                                                                                                                                                           |       |             |   |              |   |               |
| 25017                           | 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        | N     | 4   | 32  | unsigned int | Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.                                                                                                                                                                                            |       |             |   |              |   |               |
| 5948                            | PartitionID     | Y     | 2   | 36  | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                                                        |       |             |   |              |   |               |
| 28704                           | AppMsgID        | N     | 16  | 38  | data         | Application message identifier assigned to an order or quote event.                                                                                                                                                                                                                                                   |       |             |   |              |   |               |
| 1180                            | AppIID          | N     | 1   | 54  | unsigned int | Identifier for an ETI data stream. <table border="1" data-bbox="1023 1435 1442 1559"> <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" data-bbox="1023 1641 1442 1765"> <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="1023 1960 1442 2040"> <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    |       |     |     |              |                                                                                                                                                                                                                                                                                                                       |       |             |   |              |   |               |
| 25022                           | Pad7            | U     | 7   | 57  | Fixed String | not used                                                                                                                                                                                                                                                                                                              |       |             |   |              |   |               |

| Tag            | Field Name             | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                  |       |             |     |                       |   |      |
|----------------|------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|-----------------------|---|------|
| <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.                                                                                                                                                                                                                                       |       |             |     |                       |   |      |
| 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.                                                                                                                                            |       |             |     |                       |   |      |
| 25108          | OrderIDSfx             | Y     | 4   | 112 | unsigned int | System order version number.                                                                                                                                                                                                                                 |       |             |     |                       |   |      |
| 1300           | MarketSegmentID        | Y     | 4   | 116 | signed int   | Product identifier.                                                                                                                                                                                                                                          |       |             |     |                       |   |      |
| 38             | OrderQty               | Y     | 4   | 120 | Qty          | Total Order Quantity.                                                                                                                                                                                                                                        |       |             |     |                       |   |      |
| 378            | ExecRestatement-Reason | Y     | 2   | 124 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>213</td> <td>Trailing Stop Updated</td> </tr> </tbody> </table> | Value | Description | 213 | Trailing Stop Updated |   |      |
| Value          | Description            |       |     |     |              |                                                                                                                                                                                                                                                              |       |             |     |                       |   |      |
| 213            | Trailing Stop Updated  |       |     |     |              |                                                                                                                                                                                                                                                              |       |             |     |                       |   |      |
| 39             | OrdStatus              | Y     | 1   | 126 | char         | Conveys the current status of an order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> </tbody> </table>                                                                   | Value | Description | 0   | New                   |   |      |
| Value          | Description            |       |     |     |              |                                                                                                                                                                                                                                                              |       |             |     |                       |   |      |
| 0              | New                    |       |     |     |              |                                                                                                                                                                                                                                                              |       |             |     |                       |   |      |
| 150            | ExecType               | Y     | 1   | 127 | char         | The reason why this message was generated.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Restated</td> </tr> </tbody> </table>                                                           | Value | Description | D   | Restated              |   |      |
| Value          | Description            |       |     |     |              |                                                                                                                                                                                                                                                              |       |             |     |                       |   |      |
| D              | Restated               |       |     |     |              |                                                                                                                                                                                                                                                              |       |             |     |                       |   |      |
| 54             | Side                   | Y     | 1   | 128 | unsigned int | Side of the order.<br><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                   |       |     |     |              |                                                                                                                                                                                                                                                              |       |             |     |                       |   |      |
| 25022          | Pad7                   | U     | 7   | 129 | 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                                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |               |
|--------------------|------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|---------------|
| <MessageHeaderOut> |                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |               |
| 9                  | BodyLen          | Y     | 4   | 0   | unsigned int | Number of bytes for the message, including this field.                                                                                                                                                                                                                                                                                   |       |             |   |                  |   |               |
| 28500              | TemplateID       | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10117 (Execution-Report, MsgType = 8)                                                                                                                                                                                                                                              |       |             |   |                  |   |               |
| 25017              | Pad2             | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                                 |       |             |   |                  |   |               |
| <RBCHeaderME>      |                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |               |
| 21003              | TrdRegTSTimeOut  | N     | 8   | 8   | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                                           |       |             |   |                  |   |               |
| 25043              | NotificationIn   | N     | 8   | 16  | UTCTimestamp | Timestamp the gateway receives a notification message from the Matching Engine                                                                                                                                                                                                                                                           |       |             |   |                  |   |               |
| 52                 | SendingTime      | Y     | 8   | 24  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |               |
| 28727              | AppSubID         | N     | 4   | 32  | unsigned int | Only set for Listener Data.                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |               |
| 5948               | PartitionID      | Y     | 2   | 36  | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                                                                           |       |             |   |                  |   |               |
| 28704              | AppMsgID         | N     | 16  | 38  | data         | Application message identifier assigned to an order or quote event.                                                                                                                                                                                                                                                                      |       |             |   |                  |   |               |
| 1180               | AppID            | Y     | 1   | 54  | unsigned int | Identifier for an ETI data stream.<br><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.<br><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.<br><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     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |               |
| 25022              | Pad7             | U     | 7   | 57  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                 |       |             |   |                  |   |               |

| Tag            | Field Name           | Req'd | Len | Ofs | Data Type     | Description                                                                                                       |
|----------------|----------------------|-------|-----|-----|---------------|-------------------------------------------------------------------------------------------------------------------|
| <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          | TrdRegTSTimePriority | 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).                                             |
| 99             | StopPx               | N     | 8   | 128 | PriceType     | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |
| 25109          | PegOffsetValueAbs    | N     | 8   | 136 | PriceType     | Offset for the stop limit price of a trailing stop order (as absolute value).                                     |
| 25110          | PegOffsetValuePct    | N     | 8   | 144 | floatDecimal4 | Offset for the stop limit price of a trailing stop order (as percentage).                                         |
| 1300           | MarketSegmentID      | Y     | 4   | 152 | signed int    | Product identifier.                                                                                               |
| 25108          | OrderIDSfx           | Y     | 4   | 156 | unsigned int  | System order version number.                                                                                      |
| 151            | LeavesQty            | Y     | 4   | 160 | Qty           | Remaining quantity of an order.                                                                                   |
| 14             | CumQty               | Y     | 4   | 164 | Qty           | Cumulated executed quantity of an order.                                                                          |
| 84             | CxlQty               | Y     | 4   | 168 | Qty           | Total quantity cancelled for this order.                                                                          |
| 38             | OrderQty             | Y     | 4   | 172 | Qty           | Total Order Quantity.                                                                                             |
| 1138           | DisplayQty           | N     | 4   | 176 | Qty           | Display quantity for iceberg orders                                                                               |
| 1085           | DisplayLowQty        | N     | 4   | 180 | Qty           | Minimum display quantity - used by iceberg orders with random refill                                              |
| 1086           | DisplayHighQty       | N     | 4   | 184 | Qty           | Maximum display quantity - used by iceberg orders with random refill                                              |
| 432            | ExpireDate           | N     | 4   | 188 | LocalMktDate  | Date of order expiry. Required if TimeInForce (59) = 6.                                                           |
| 28744          | MatchInstCrossID     | N     | 4   | 192 | unsigned int  | Self Match Prevention ID.                                                                                         |
| 20059          | PartyIDExecutingUnit | Y     | 4   | 196 | unsigned int  | Business Unit ID.                                                                                                 |
| 20055          | PartyIDSessionID     | Y     | 4   | 200 | unsigned int  | Session ID.                                                                                                       |

| Tag   | Field Name                                                | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                        |     |                    |     |                       |     |                       |     |                    |     |                    |     |                         |     |                     |     |                                     |     |                                          |     |                                            |     |                                          |     |                                            |     |                                      |     |                                        |     |                                                |     |                               |     |                               |     |                                                           |     |                   |     |                 |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------|-----|--------------------|-----|-----------------------|-----|-----------------------|-----|--------------------|-----|--------------------|-----|-------------------------|-----|---------------------|-----|-------------------------------------|-----|------------------------------------------|-----|--------------------------------------------|-----|------------------------------------------|-----|--------------------------------------------|-----|--------------------------------------|-----|----------------------------------------|-----|------------------------------------------------|-----|-------------------------------|-----|-------------------------------|-----|-----------------------------------------------------------|-----|-------------------|-----|-----------------|
| 20012 | PartyIDExecuting-Trader                                   | Y     | 4   | 204 | unsigned int | Owning User ID.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                        |     |                    |     |                       |     |                       |     |                    |     |                    |     |                         |     |                     |     |                                     |     |                                          |     |                                            |     |                                          |     |                                            |     |                                      |     |                                        |     |                                                |     |                               |     |                               |     |                                                           |     |                   |     |                 |
| 20036 | PartyIDEnteringTrader                                     | N     | 4   | 208 | unsigned int | Entering User ID.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |       |             |   |                        |     |                    |     |                       |     |                       |     |                    |     |                    |     |                         |     |                     |     |                                     |     |                                          |     |                                            |     |                                          |     |                                            |     |                                      |     |                                        |     |                                                |     |                               |     |                               |     |                                                           |     |                   |     |                 |
| 378   | ExecRestatement-Reason                                    | Y     | 2   | 212 | unsigned int | Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>1</td><td>Order book restatement</td></tr> <tr><td>101</td><td>Order add accepted</td></tr> <tr><td>102</td><td>Order modify accepted</td></tr> <tr><td>103</td><td>Order delete accepted</td></tr> <tr><td>105</td><td>IOC Order accepted</td></tr> <tr><td>107</td><td>FOK Order accepted</td></tr> <tr><td>122</td><td>Instrument State Change</td></tr> <tr><td>108</td><td>Book Order executed</td></tr> <tr><td>135</td><td>Market Order triggered and executed</td></tr> <tr><td>149</td><td>Closing Auction Order has been activated</td></tr> <tr><td>150</td><td>Closing Auction Order has been inactivated</td></tr> <tr><td>151</td><td>Opening Auction Order has been activated</td></tr> <tr><td>152</td><td>Opening Auction Order has been inactivated</td></tr> <tr><td>153</td><td>Any Auction Order has been activated</td></tr> <tr><td>154</td><td>Any Auction Order has been inactivated</td></tr> <tr><td>164</td><td>One-cancels-the-other Order has been triggered</td></tr> <tr><td>172</td><td>Stop Order has been triggered</td></tr> <tr><td>212</td><td>Book or Cancel Order accepted</td></tr> <tr><td>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 | 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 | 108 | Book Order executed | 135 | Market Order triggered and 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 |
| 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                                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                        |     |                    |     |                       |     |                       |     |                    |     |                    |     |                         |     |                     |     |                                     |     |                                          |     |                                            |     |                                          |     |                                            |     |                                      |     |                                        |     |                                                |     |                               |     |                               |     |                                                           |     |                   |     |                 |
| 108   | Book Order executed                                       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                        |     |                    |     |                       |     |                       |     |                    |     |                    |     |                         |     |                     |     |                                     |     |                                          |     |                                            |     |                                          |     |                                            |     |                                      |     |                                        |     |                                                |     |                               |     |                               |     |                                                           |     |                   |     |                 |
| 135   | Market Order triggered and 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                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                        |     |                    |     |                       |     |                       |     |                    |     |                    |     |                         |     |                     |     |                                     |     |                                          |     |                                            |     |                                          |     |                                            |     |                                      |     |                                        |     |                                                |     |                               |     |                               |     |                                                           |     |                   |     |                 |



| Tag   | Field Name          | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
|-------|---------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------|---|--------------------|---|----------|---|------------|---|-----------|---|-----------|---|-------|
| 20007 | PartyIDEnteringFirm | N     | 1   | 214 | unsigned int | Entering Entity ID.<br><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   | 215 | char         | Conveys the current status of an order.<br><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   | 216 | char         | The reason why this message was generated.<br><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         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 0     | New                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 4     | Cancelled           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 5     | Replaced            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 9     | Suspended           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| D     | Restated            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| L     | Triggered           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| F     | Trade               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 54    | Side                | Y     | 1   | 217 | unsigned int | Side of the order.<br><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   | 218 | unsigned int | Order type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>                                                                                                                                                          | Value | Description | 1 | Market      | 2 | Limit              | 3 | Stop     | 4 | Stop Limit |   |           |   |           |   |       |
| Value | Description         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 1     | Market              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 2     | Limit               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 3     | Stop                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |
| 4     | Stop Limit          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |             |   |                    |   |          |   |            |   |           |   |           |   |       |

| Tag   | Field Name                                                | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
|-------|-----------------------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|--------------------------------------------------|---|-------------------------------------------------------|---|-----------------------------------------------------------|---|---------------------------------------------|
| 1815  | TradingCapacity                                           | Y     | 1   | 219 | 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> </tbody> </table>                                                                                          | Value | Description | 1 | Customer (Agency)                | 5 | Principal (Proprietary)                          | 6 | MarketMaker                                           |   |                                                           |   |                                             |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 1     | Customer (Agency)                                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 5     | Principal (Proprietary)                                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 6     | MarketMaker                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 59    | TimelnForce                                               | N     | 1   | 220 | unsigned int | <p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD)                        | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC)                             | 4 | Fill Or Kill (FOK)                                        | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 0     | Day (GFD)                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 1     | Good Till Cancelled (GTC) - Standard Orders only          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 3     | Immediate or Cancel (IOC)                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 4     | Fill Or Kill (FOK)                                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 6     | Good Till Date (GTD) - Standard Orders only               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 18    | ExecInst                                                  | N     | 1   | 221 | 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   | 222 | 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>8</td> <td>Any auction</td> </tr> </tbody> </table>                                                                                                                                                               | Value | Description | 2 | Opening or opening auction       | 4 | Closing or closing auction                       | 8 | Any auction                                           |   |                                                           |   |                                             |
| Value | Description                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 2     | Opening or opening auction                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 4     | Closing or closing auction                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |
| 8     | Any auction                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                  |   |                                                       |   |                                                           |   |                                             |

| Tag        | Field Name                                                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                         |       |             |   |                                             |   |                                                                |   |               |
|------------|----------------------------------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------------------------|---|----------------------------------------------------------------|---|---------------|
| 28703      | AppSeqIndicator                                                | N     | 1   | 223 | unsigned int | Indicates if the order is a Lean Order or a Standard Order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>                                    | Value | Description | 0 | No Recovery Required                        | 1 | Recovery Required                                              |   |               |
| Value      | Description                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 0          | No Recovery Required                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 1          | Recovery Required                                              |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 25007      | FreeText1                                                      | N     | 12  | 224 | Fixed String | First free-format text field for trader-specific or customer-related comments.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                        |       |             |   |                                             |   |                                                                |   |               |
| 25107      | FreeText4                                                      | N     | 16  | 236 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                       |       |             |   |                                             |   |                                                                |   |               |
| 1362       | NoFills                                                        | Y     | 1   | 252 | Counter      | Specifies the number of partial fills included in this Execution Report.                                                                                                                                                                                                                                            |       |             |   |                                             |   |                                                                |   |               |
| 1823       | Triggered                                                      | Y     | 1   | 253 | unsigned int | Indicates if an order has been previously triggered.<br><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                                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 28745      | Crossed                                                        | Y     | 1   | 254 | unsigned int | Indicates SMP involvement.<br><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) |       |     |     |              |                                                                                                                                                                                                                                                                                                                     |       |             |   |                                             |   |                                                                |   |               |
| 25016      | Pad1                                                           | U     | 1   | 255 | Fixed String | not used                                                                                                                                                                                                                                                                                                            |       |             |   |                                             |   |                                                                |   |               |
| <FillsGrp> |                                                                |       |     |     |              | Cardinality: 0-100, Record counter: NoFills                                                                                                                                                                                                                                                                         |       |             |   |                                             |   |                                                                |   |               |
| 1364       | >FillPx                                                        | Y     | 8   | 256 | PriceType    | Price of Fill.                                                                                                                                                                                                                                                                                                      |       |             |   |                                             |   |                                                                |   |               |
| 1365       | >FillQty                                                       | Y     | 4   | 264 | Qty          | Quantity of Fill.                                                                                                                                                                                                                                                                                                   |       |             |   |                                             |   |                                                                |   |               |
| 28708      | >FillMatchID                                                   | Y     | 4   | 268 | 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   | 272 | 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   | 276 | unsigned int | Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="1023 663 1442 909"> <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>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 | 5 | Triggered Stop Order | 6 | Triggered OCO Order | 7 | Triggered Market Order |
| Value | Description            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                 |   |                   |   |                      |   |                     |   |                        |
| 1     | Added Liquidity        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                 |   |                   |   |                      |   |                     |   |                        |
| 2     | Removed Liquidity      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                 |   |                   |   |                      |   |                     |   |                        |
| 5     | Triggered Stop Order   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                 |   |                   |   |                      |   |                     |   |                        |
| 6     | Triggered OCO Order    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                 |   |                   |   |                      |   |                     |   |                        |
| 7     | Triggered Market Order |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                 |   |                   |   |                      |   |                     |   |                        |
| 25018 | >Pad3                  | U     | 3   | 277 | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                   |   |                      |   |                     |   |                        |

## 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                           | TemplatelD      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10128 (Execution-Report, MsgType = 8)                                                                                                                                                                                                                           |       |             |   |              |   |               |
| 25017                           | 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="1023 1435 1441 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>                                              | Value | Description | 4 | Session Data | 5 | Listener Data |
| Value                           | Description     |       |     |     |              |                                                                                                                                                                                                                                                                                                                       |       |             |   |              |   |               |
| 4                               | Session Data    |       |     |     |              |                                                                                                                                                                                                                                                                                                                       |       |             |   |              |   |               |
| 5                               | Listener Data   |       |     |     |              |                                                                                                                                                                                                                                                                                                                       |       |             |   |              |   |               |
| 1352                            | ApplResendFlag  | Y     | 1   | 55  | unsigned int | Indicates a retransmission message. <table border="1" data-bbox="1023 1641 1441 1769"> <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="1023 1960 1441 2045"> <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    |       |     |     |              |                                                                                                                                                                                                                                                                                                                       |       |             |   |              |   |               |
| 25022                           | Pad7            | U     | 7   | 57  | Fixed String | not used                                                                                                                                                                                                                                                                                                              |       |             |   |              |   |               |

| Tag                         | Field Name                  | Req'd | Len | Ofs | Data Type     | Description                                                                                                       |
|-----------------------------|-----------------------------|-------|-----|-----|---------------|-------------------------------------------------------------------------------------------------------------------|
| <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).                                             |
| 99                          | StopPx                      | N     | 8   | 120 | PriceType     | Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order. |
| 25109                       | PegOffsetValueAbs           | N     | 8   | 128 | PriceType     | Offset for the stop limit price of a trailing stop order (as absolute value).                                     |
| 25110                       | PegOffsetValuePct           | N     | 8   | 136 | floatDecimal4 | Offset for the stop limit price of a trailing stop order (as percentage).                                         |
| 1300                        | MarketSegmentID             | Y     | 4   | 144 | signed int    | Product identifier.                                                                                               |
| 25108                       | OrderIDSfx                  | Y     | 4   | 148 | unsigned int  | System order version number.                                                                                      |
| 151                         | LeavesQty                   | Y     | 4   | 152 | Qty           | Remaining quantity of an order.                                                                                   |
| 14                          | CumQty                      | Y     | 4   | 156 | Qty           | Cumulated executed quantity of an order.                                                                          |
| 84                          | CxlQty                      | Y     | 4   | 160 | Qty           | Total quantity cancelled for this order.                                                                          |
| 38                          | OrderQty                    | Y     | 4   | 164 | Qty           | Total Order Quantity.                                                                                             |
| 1138                        | DisplayQty                  | N     | 4   | 168 | Qty           | Display quantity for iceberg orders                                                                               |
| 1085                        | DisplayLowQty               | N     | 4   | 172 | Qty           | Minimum display quantity - used by iceberg orders with random refill                                              |
| 1086                        | DisplayHighQty              | N     | 4   | 176 | Qty           | Maximum display quantity - used by iceberg orders with random refill                                              |
| 432                         | ExpireDate                  | N     | 4   | 180 | LocalMktDate  | Date of order expiry. Required if TimeInForce (59) = 6.                                                           |
| 28744                       | MatchInstCrossID            | N     | 4   | 184 | unsigned int  | Self Match Prevention ID.                                                                                         |
| 20059                       | PartyIDExecutingUnit        | Y     | 4   | 188 | unsigned int  | Business Unit ID.                                                                                                 |
| 20055                       | PartyIDSessionID            | Y     | 4   | 192 | unsigned int  | Session ID.                                                                                                       |
| 20012                       | PartyIDExecuting-<br>Trader | Y     | 4   | 196 | unsigned int  | Owning User ID.                                                                                                   |

| Tag   | Field Name                              | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
|-------|-----------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|-----------------|-----|------------------|-----|-----------------------------------------|-----|---------------------|-----|-----------------------------|-----|--------------------------------|-----|--------------------|-----|------------------------------------|-----|-----------------------------------|-----|--------------------------|-----|---------------------------|-----|------------------|-----|------------------|-----|--------------------------|-----|-----------------|-----|---------------------------|-----|------------------------|
| 20036 | PartyIDEnteringTrader                   | N     | 4   | 200 | unsigned int | Entering User ID.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 378   | ExecRestatement-Reason                  | Y     | 2   | 204 | unsigned int | Code to further qualify the field ExecType (150) of the Execution Report (8) message.<br><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>148</td> <td>Order expiration</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>244</td> <td>Order has been marked for deletion</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>257</td> <td>Initial orderbook cleanup</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> </tbody> </table> | Value | Description | 0 | Corporate Action | 8 | Exchange option | 148 | Order expiration | 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 | 244 | Order has been marked for deletion | 245 | Instrument does not exist anymore | 246 | Business Unit Risk Event | 257 | Initial orderbook cleanup | 292 | Dividend Payment | 294 | Last Trading Day | 295 | Trading Parameter Change | 296 | Currency Change | 297 | Product Assignment Change | 298 | Reference Price Change |
| Value | Description                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 0     | Corporate Action                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 8     | Exchange option                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 148   | Order expiration                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 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                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 244   | Order has been marked for deletion      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 245   | Instrument does not exist anymore       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 246   | Business Unit Risk Event                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 257   | Initial orderbook cleanup               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 292   | Dividend Payment                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 294   | Last Trading Day                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 295   | Trading Parameter Change                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 296   | Currency Change                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 297   | Product Assignment Change               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 298   | Reference Price Change                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 39    | OrdStatus                               | Y     | 1   | 206 | char         | Conveys the current status of an order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Value | Description | 4 | Cancelled        |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| Value | Description                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 4     | Cancelled                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 150   | ExecType                                | Y     | 1   | 207 | char         | The reason why this message was generated.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Value | Description | 4 | Cancelled        |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| Value | Description                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |
| 4     | Cancelled                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |                 |     |                  |     |                                         |     |                     |     |                             |     |                                |     |                    |     |                                    |     |                                   |     |                          |     |                           |     |                  |     |                  |     |                          |     |                 |     |                           |     |                        |

| Tag   | Field Name                                            | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
|-------|-------------------------------------------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------------|---|-------------------------------------------------------|---|---------------------------|---|--------------------|---|---------------------------------------------|
| 54    | Side                                                  | Y     | 1   | 208 | unsigned int | Side of the order.<br><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   | 209 | unsigned int | Order type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>                                                                                                                                                                                                         | Value | Description | 1 | Market                           | 2 | Limit                                                 | 3 | Stop                      | 4 | Stop Limit         |   |                                             |
| Value | Description                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 1     | Market                                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 2     | Limit                                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 3     | Stop                                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 4     | Stop Limit                                            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 1815  | TradingCapacity                                       | Y     | 1   | 210 | 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.<br><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> </tbody> </table>                                                                                          | Value | Description | 1 | Customer (Agency)                | 5 | Principal (Proprietary)                               | 6 | MarketMaker               |   |                    |   |                                             |
| Value | Description                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 1     | Customer (Agency)                                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 5     | Principal (Proprietary)                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 6     | MarketMaker                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 59    | TimelnForce                                           | N     | 1   | 211 | unsigned int | Execution and trading restriction parameters supported by T7.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table> | Value | Description | 0 | Day (GFD)                        | 1 | Good Till Cancelled (GTC) - Standard Orders only      | 3 | Immediate or Cancel (IOC) | 4 | Fill Or Kill (FOK) | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 0     | Day (GFD)                                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 1     | Good Till Cancelled (GTC) - Standard Orders only      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 3     | Immediate or Cancel (IOC)                             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 4     | Fill Or Kill (FOK)                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 6     | Good Till Date (GTD) - Standard Orders only           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 18    | ExecInst                                              | N     | 1   | 212 | unsigned int | Instructions for order handling.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> </tbody> </table>                                                                                                                                                                                        | Value | Description | 1 | Persistent Order (FIX value 'H') | 5 | Persistent and Book or Cancel order (FIX value 'H 6') |   |                           |   |                    |   |                                             |
| Value | Description                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 1     | Persistent Order (FIX value 'H')                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |
| 5     | Persistent and Book or Cancel order (FIX value 'H 6') |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                                  |   |                                                       |   |                           |   |                    |   |                                             |

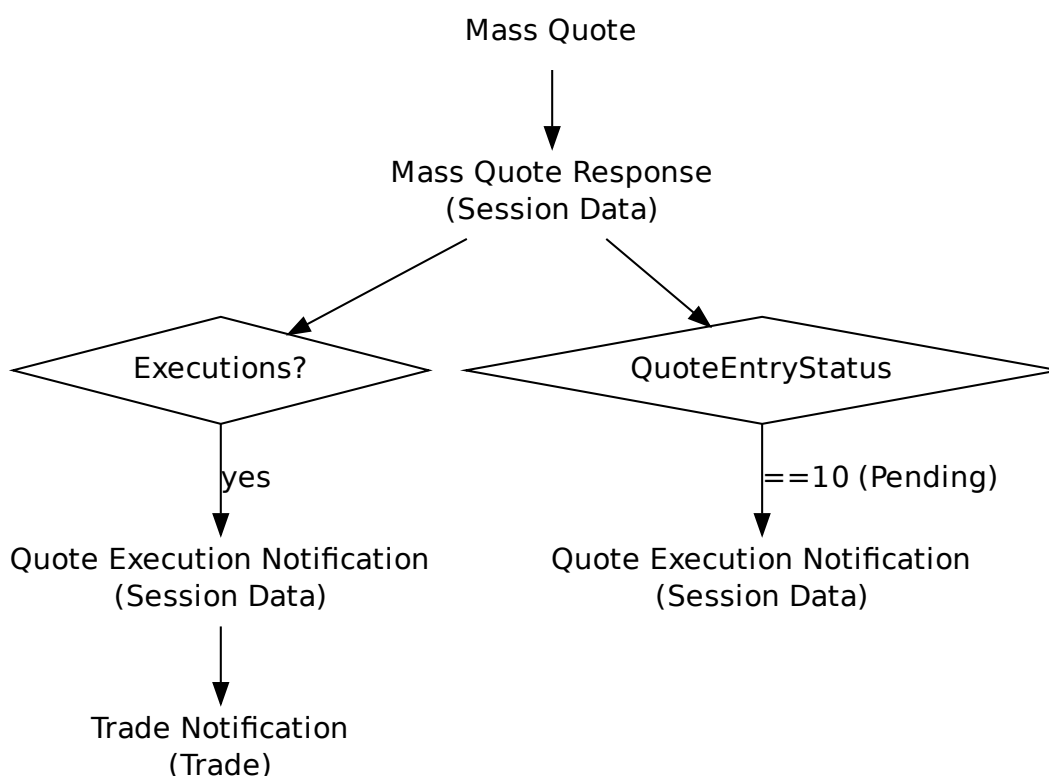


| Tag   | Field Name                 | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                    |       |             |   |                            |   |                            |   |               |
|-------|----------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|----------------------------|---|----------------------------|---|---------------|
| 625   | TradingSessionSubID        | N     | 1   | 213 | unsigned int | Marks a certain order as a closing auction one.<br><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>8</td> <td>Any auction</td> </tr> </tbody> </table> | Value | Description | 2 | Opening or opening auction | 4 | Closing or closing auction | 8 | Any auction   |
| Value | Description                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                |       |             |   |                            |   |                            |   |               |
| 2     | Opening or opening auction |       |     |     |              |                                                                                                                                                                                                                                                                                                                                |       |             |   |                            |   |                            |   |               |
| 4     | Closing or closing auction |       |     |     |              |                                                                                                                                                                                                                                                                                                                                |       |             |   |                            |   |                            |   |               |
| 8     | Any auction                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                |       |             |   |                            |   |                            |   |               |
| 28703 | AppSeqIndicator            | N     | 1   | 214 | unsigned int | Indicates if the order is a Lean Order or a Standard Order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>                                               | Value | Description | 0 | No Recovery Required       | 1 | Recovery Required          |   |               |
| Value | Description                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                |       |             |   |                            |   |                            |   |               |
| 0     | No Recovery Required       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                |       |             |   |                            |   |                            |   |               |
| 1     | Recovery Required          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                |       |             |   |                            |   |                            |   |               |
| 25007 | FreeText1                  | N     | 12  | 215 | Fixed String | First free-format text field for trader-specific or customer-related comments.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                                   |       |             |   |                            |   |                            |   |               |
| 25107 | FreeText4                  | N     | 16  | 227 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                                  |       |             |   |                            |   |                            |   |               |
| 1823  | Triggered                  | Y     | 1   | 243 | unsigned int | Indicates if an order has been previously triggered.<br><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              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                |       |             |   |                            |   |                            |   |               |
| 25019 | Pad4                       | U     | 4   | 244 | Fixed String | not used                                                                                                                                                                                                                                                                                                                       |       |             |   |                            |   |                            |   |               |

## 7 Quote Handling

### 7.1 Mass Quote

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



| Tag                            | Field Name   | Req'd | Len | Ofs | Data Type    | Description                                                                          |
|--------------------------------|--------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------|
| <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                                                                             |
| 25017                          | 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.                                                                                                                                                                                                                                                                                                                     |       |             |   |                                 |   |                        |
| 376                          | ComplianceID                    | N     | 8   | 32  | unsigned int | For participants to uniquely identify trading strategies                                                                                                                                                                                                                                                                                                    |       |             |   |                                 |   |                        |
| 1300                         | MarketSegmentID                 | Y     | 4   | 40  | signed int   | Product identifier.                                                                                                                                                                                                                                                                                                                                         |       |             |   |                                 |   |                        |
| 28744                        | MatchInstCrossID                | N     | 4   | 44  | unsigned int | Self Match Prevention ID.                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                 |   |                        |
| 25033                        | EnrichmentRuleID                | N     | 2   | 48  | unsigned int | Identifies an enrichment rule                                                                                                                                                                                                                                                                                                                               |       |             |   |                                 |   |                        |
| 28710                        | PriceValidityCheckType          | Y     | 1   | 50  | unsigned int | Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check).<br><table border="1" data-bbox="1023 913 1442 1039"> <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                       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                             |       |             |   |                                 |   |                        |
| 28723                        | QuoteSizeType                   | Y     | 1   | 51  | unsigned int | Identifies the quoting model.<br><table border="1" data-bbox="1023 1120 1442 1279"> <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)          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                             |       |             |   |                                 |   |                        |
| 295                          | NoQuoteEntries                  | Y     | 1   | 52  | Counter      | The number of quote entries for a Mass Quote.                                                                                                                                                                                                                                                                                                               |       |             |   |                                 |   |                        |
| 25018                        | Pad3                            | U     | 3   | 53  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                    |       |             |   |                                 |   |                        |
| <i>&lt;QuoteEntryGrp&gt;</i> |                                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                             |       |             |   |                                 |   |                        |
|                              |                                 |       |     |     |              | Cardinality: 0-100, Record counter: NoQuoteEntries                                                                                                                                                                                                                                                                                                          |       |             |   |                                 |   |                        |
| 48                           | >SecurityID                     | Y     | 8   | 56  | signed int   | Instrument identifier.                                                                                                                                                                                                                                                                                                                                      |       |             |   |                                 |   |                        |
| 132                          | >BidPx                          | N     | 8   | 64  | PriceType    | Bid price/rate.                                                                                                                                                                                                                                                                                                                                             |       |             |   |                                 |   |                        |
| 133                          | >OfferPx                        | N     | 8   | 72  | PriceType    | Offer price/rate.                                                                                                                                                                                                                                                                                                                                           |       |             |   |                                 |   |                        |
| 134                          | >BidSize                        | N     | 4   | 80  | Qty          | Quantity of bid.                                                                                                                                                                                                                                                                                                                                            |       |             |   |                                 |   |                        |
| 135                          | >OfferSize                      | N     | 4   | 84  | Qty          | Quantity of offer.                                                                                                                                                                                                                                                                                                                                          |       |             |   |                                 |   |                        |

## 7.2 Mass Quote Response

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

| Tag                               | Field Name      | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                              |       |             |   |              |
|-----------------------------------|-----------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------|
| <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: 10406 (MassQuoteAcknowledgement, MsgType = b)                                                                                                                                                                                                                      |       |             |   |              |
| 25017                             | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                              | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                              | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                             | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                             | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                              | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                                | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                                | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 893                               | LastFragment    | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1518 1442 1599"> <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    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 25018                             | Pad3            | U     | 3   | 61  | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;Message Body&gt;</i>       |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 117                               | QuoteID         | Y     | 8   | 64  | unsigned int | Customer defined mass quote identifier.                                                                                                                                                                                                                                                                                  |       |             |   |              |
| 693                               | QuoteResponseID | Y     | 8   | 72  | UTCTimestamp | Mass quote response identifier generated by the exchange.                                                                                                                                                                                                                                                                |       |             |   |              |
| 1300                              | MarketSegmentID | Y     | 4   | 80  | signed int   | Product identifier.                                                                                                                                                                                                                                                                                                      |       |             |   |              |
| 295                               | NoQuoteEntries  | Y     | 1   | 84  | Counter      | The number of quote entries of a Mass Quote that could not be processed as requested.                                                                                                                                                                                                                                    |       |             |   |              |
| 25018                             | Pad3            | U     | 3   | 85  | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |

| Tag                | Field Name                                   | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |                  |   |                 |   |               |    |                               |     |                                 |     |                                |     |              |     |                          |     |                          |     |                                        |     |                                        |     |                         |     |                          |     |                                     |     |                                |     |                         |     |                         |     |                                              |     |                                            |   |             |
|--------------------|----------------------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|-----------------|---|---------------|----|-------------------------------|-----|---------------------------------|-----|--------------------------------|-----|--------------|-----|--------------------------|-----|--------------------------|-----|----------------------------------------|-----|----------------------------------------|-----|-------------------------|-----|--------------------------|-----|-------------------------------------|-----|--------------------------------|-----|-------------------------|-----|-------------------------|-----|----------------------------------------------|-----|--------------------------------------------|---|-------------|
| <QuoteEntryAckGrp> |                                              |       |     |     |              | Cardinality: 0-100, Record counter: NoQuoteEntries                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |                 |   |               |    |                               |     |                                 |     |                                |     |              |     |                          |     |                          |     |                                        |     |                                        |     |                         |     |                          |     |                                     |     |                                |     |                         |     |                         |     |                                              |     |                                            |   |             |
| 48                 | >SecurityID                                  | Y     | 8   | 88  | signed int   | Instrument identifier.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |       |             |   |                  |   |                 |   |               |    |                               |     |                                 |     |                                |     |              |     |                          |     |                          |     |                                        |     |                                        |     |                         |     |                          |     |                                     |     |                                |     |                         |     |                         |     |                                              |     |                                            |   |             |
| 28547              | >BidCxlSize                                  | N     | 4   | 96  | Qty          | Quote quantity that has been cancelled on the buy side.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                  |   |                 |   |               |    |                               |     |                                 |     |                                |     |              |     |                          |     |                          |     |                                        |     |                                        |     |                         |     |                          |     |                                     |     |                                |     |                         |     |                         |     |                                              |     |                                            |   |             |
| 28548              | >OfferCxlSize                                | N     | 4   | 100 | Qty          | Quote quantity that has been cancelled on the sell side.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |       |             |   |                  |   |                 |   |               |    |                               |     |                                 |     |                                |     |              |     |                          |     |                          |     |                                        |     |                                        |     |                         |     |                          |     |                                     |     |                                |     |                         |     |                         |     |                                              |     |                                            |   |             |
| 368                | >QuoteEntryReject-Reason                     | N     | 4   | 104 | unsigned int | Reason code indicating why the quote entry has been rejected. <table border="1" data-bbox="1023 763 1441 1939"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>1</td><td>Unknown security</td></tr> <tr><td>6</td><td>Duplicate quote</td></tr> <tr><td>8</td><td>Invalid price</td></tr> <tr><td>16</td><td>Reference price not available</td></tr> <tr><td>100</td><td>Single sided quotes not allowed</td></tr> <tr><td>103</td><td>Invalid usage of quoting model</td></tr> <tr><td>106</td><td>Invalid size</td></tr> <tr><td>108</td><td>Bid price not reasonable</td></tr> <tr><td>109</td><td>Ask price not reasonable</td></tr> <tr><td>110</td><td>Bid price exceeds extended price range</td></tr> <tr><td>111</td><td>Ask price exceeds extended price range</td></tr> <tr><td>115</td><td>Instrument state freeze</td></tr> <tr><td>116</td><td>Deletion already pending</td></tr> <tr><td>117</td><td>Fuse Box violation on session level</td></tr> <tr><td>118</td><td>Fuse Box violation on BU level</td></tr> <tr><td>120</td><td>Bid value exceeds limit</td></tr> <tr><td>121</td><td>Ask value exceeds limit</td></tr> <tr><td>122</td><td>Instrument cannot be traded by Business Unit</td></tr> <tr><td>131</td><td>Instrument state does not allow processing</td></tr> <tr><td>*</td><td>More values</td></tr> </tbody> </table> | 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 | 131 | Instrument state does not allow processing | * | More values |
| 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 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |   |                  |   |                 |   |               |    |                               |     |                                 |     |                                |     |              |     |                          |     |                          |     |                                        |     |                                        |     |                         |     |                          |     |                                     |     |                                |     |                         |     |                         |     |                                              |     |                                            |   |             |
| 131                | Instrument state does not allow processing   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |   |                  |   |                 |   |               |    |                               |     |                                 |     |                                |     |              |     |                          |     |                          |     |                                        |     |                                        |     |                         |     |                          |     |                                     |     |                                |     |                         |     |                         |     |                                              |     |                                            |   |             |
| *                  | More values                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |   |                  |   |                 |   |               |    |                               |     |                                 |     |                                |     |              |     |                          |     |                          |     |                                        |     |                                        |     |                         |     |                          |     |                                     |     |                                |     |                         |     |                         |     |                                              |     |                                            |   |             |

| Tag   | Field Name            | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                           |       |             |   |                       |   |          |   |                     |    |         |
|-------|-----------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------------|---|----------|---|---------------------|----|---------|
| 1167  | >QuoteEntryStatus     | Y     | 1   | 108 | unsigned int | Identifies the status of an individual quote.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Accepted with warning</td> </tr> <tr> <td>5</td> <td>Rejected</td> </tr> <tr> <td>6</td> <td>Removed from Market</td> </tr> <tr> <td>10</td> <td>Pending</td> </tr> </tbody> </table> | Value | Description | 0 | Accepted with warning | 5 | Rejected | 6 | Removed from Market | 10 | Pending |
| Value | Description           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                       |   |          |   |                     |    |         |
| 0     | Accepted with warning |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                       |   |          |   |                     |    |         |
| 5     | Rejected              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                       |   |          |   |                     |    |         |
| 6     | Removed from Market   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                       |   |          |   |                     |    |         |
| 10    | Pending               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                       |   |          |   |                     |    |         |
| 25018 | >Pad3                 | U     | 3   | 109 | Fixed String | not used                                                                                                                                                                                                                                                                                                                                              |       |             |   |                       |   |          |   |                     |    |         |

## 7.3 Quote Execution Notification

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

| Tag                             | Field Name       | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                            |       |             |   |                  |   |              |
|---------------------------------|------------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|--------------|
| <i>&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: 10407 (Quote-ExecutionReport, MsgType = U8)                                                                                                                                                                                                                                      |       |             |   |                  |   |              |
| 25017                           | 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.<br><table border="1" data-bbox="1023 1355 1442 1440"> <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.<br><table border="1" data-bbox="1023 1525 1442 1646"> <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.<br><table border="1" data-bbox="1023 1843 1442 1964"> <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     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 25022                           | Pad7             | U     | 7   | 57  | Fixed String | not used                                                                                                                                                                                                                                                                                                                               |       |             |   |                  |   |              |
| <i>&lt;Message Body&gt;</i>     |                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 17                              | ExecID           | Y     | 8   | 64  | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                                 |       |             |   |                  |   |              |

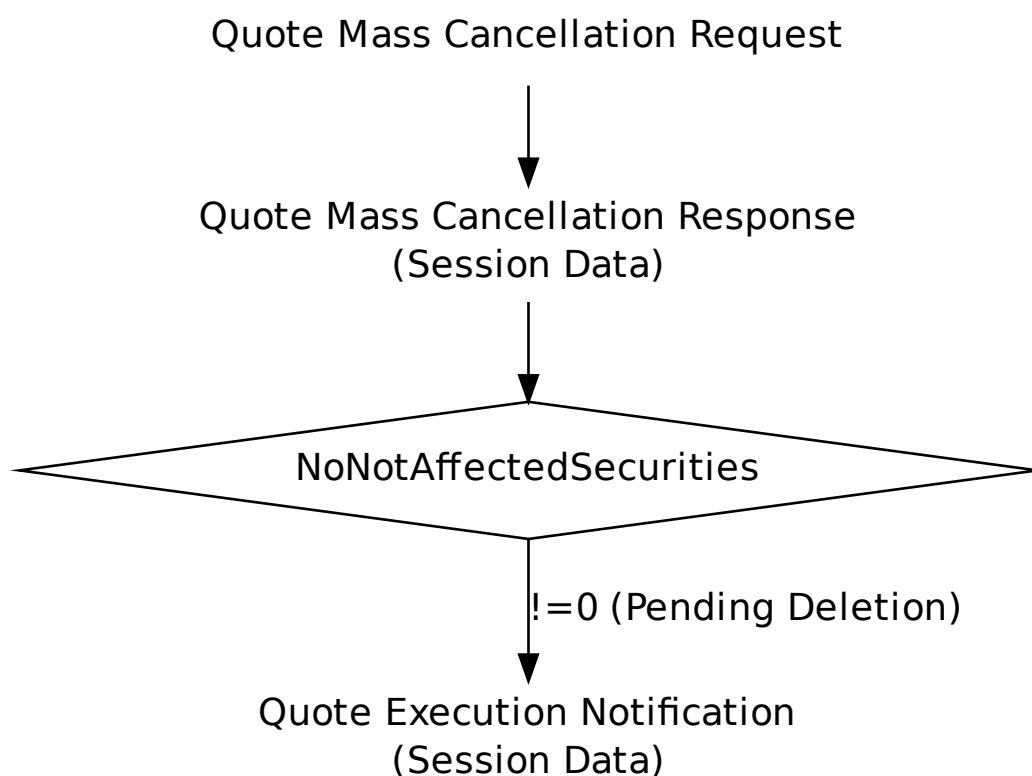
| Tag             | Field Name               | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                     |       |             |   |                 |   |                    |   |                  |   |        |
|-----------------|--------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----------------|---|--------------------|---|------------------|---|--------|
| 1300            | MarketSegmentID          | Y     | 4   | 72  | signed int   | Product identifier.                                                                                                                                                                                                                                                                                                             |       |             |   |                 |   |                    |   |                  |   |        |
| 28706           | NoQuoteEvents            | Y     | 1   | 76  | Counter      | Number of QuoteEvent repeating group instances.                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 25018           | 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.                                                                                                                                                                                                                                                                                                             |       |             |   |                 |   |                    |   |                  |   |        |
| 1166            | >QuoteMsgID              | Y     | 8   | 96  | unsigned int | Customer defined mass quote identifier.                                                                                                                                                                                                                                                                                         |       |             |   |                 |   |                    |   |                  |   |        |
| 28714           | >QuoteEventMatchID       | N     | 4   | 104 | 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   | 108 | signed int   | Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.                                                                                                                                                                                                  |       |             |   |                 |   |                    |   |                  |   |        |
| 28542           | >QuoteEventQty           | N     | 4   | 112 | Qty          | Quantity executed in this fill.                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 28539           | >QuoteEventType          | Y     | 1   | 116 | unsigned int | Conveys the quote event type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Modified side</td> </tr> <tr> <td>3</td> <td>Removed Quote Side</td> </tr> <tr> <td>4</td> <td>Partially Filled</td> </tr> <tr> <td>5</td> <td>Filled</td> </tr> </tbody> </table> | Value | Description | 2 | Modified side   | 3 | Removed Quote Side | 4 | Partially Filled | 5 | Filled |
| Value           | Description              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 2               | Modified side            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 3               | Removed Quote Side       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 4               | Partially Filled         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 5               | Filled                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 28581           | >QuoteEventSide          | Y     | 1   | 117 | unsigned int | Side of the quote. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>                                                                                                                          | Value | Description | 1 | Buy             | 2 | Sell               |   |                  |   |        |
| Value           | Description              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 1               | Buy                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 2               | Sell                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 28641           | >QuoteEventLiquidity-Ind | N     | 1   | 118 | unsigned int | Indicates whether the quote added or removed liquidity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> </tbody> </table>                                                            | Value | Description | 1 | Added Liquidity | 2 | Removed Liquidity  |   |                  |   |        |
| Value           | Description              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 1               | Added Liquidity          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |
| 2               | Removed Liquidity        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                 |       |             |   |                 |   |                    |   |                  |   |        |



| Tag   | Field Name                                    | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                            |       |             |    |                               |    |               |    |                                               |
|-------|-----------------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|----|-------------------------------|----|---------------|----|-----------------------------------------------|
| 28733 | >QuoteEventReason                             | N     | 1   | 119 | 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 |       |     |     |              |                                                                                                                                                                                                                                                                                                        |       |             |    |                               |    |               |    |                                               |

## 7.4 Quote Mass Cancellation Request

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



| Tag                            | Field Name   | Req'd | Len | Ofs | Data Type    | Description                                                                                        |
|--------------------------------|--------------|-------|-----|-----|--------------|----------------------------------------------------------------------------------------------------|
| <i>&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: 10408 (OrderMassActionRequest, MsgType = CA) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                           |
| 25017                          | 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> |                        |       |     |     |              |                                                          |
| 376                         | ComplianceID           | N     | 8   | 24  | unsigned int | For participants to uniquely identify trading strategies |
| 1300                        | MarketSegmentID        | Y     | 4   | 32  | signed int   | Product identifier.                                      |
| 20655                       | TargetPartyIDSessionID | Y     | 4   | 36  | unsigned int | Session ID.                                              |

## 7.5 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 (OrderMassActionReport, MsgType = BZ)                                                                                                                                                                                                                                                                     |       |             |   |                  |   |              |
| 25017                                   | Pad2                    | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i>       |                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 5979                                    | RequestTime             | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                                                                         |       |             |   |                  |   |              |
| 7764                                    | RequestOut              | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 21002                                   | TrdRegTSTimeIn          | N     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                                                                         |       |             |   |                  |   |              |
| 21003                                   | TrdRegTSTimeOut         | N     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 7765                                    | ResponseIn              | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |              |
| 52                                      | SendingTime             | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 34                                      | MsgSeqNum               | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                                                                     |       |             |   |                  |   |              |
| 893                                     | LastFragment            | Y     | 1   | 60  | 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="1023 1435 1441 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value                                   | Description             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 0                                       | Not Last Message        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 1                                       | Last Message            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 25018                                   | Pad3                    | U     | 3   | 61  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
| <i>&lt;Message Body&gt;</i>             |                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                  |   |              |
| 1369                                    | MassActionReportID      | Y     | 8   | 64  | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                                                                |       |             |   |                  |   |              |
| 28707                                   | NoNotAffectedSecurities | Y     | 2   | 72  | Counter      | Number of NotAffectedSecurities repeating group instances.                                                                                                                                                                                                                                                                                                            |       |             |   |                  |   |              |
| 25021                                   | Pad6                    | U     | 6   | 74  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
| <i>&lt;NotAffectedSecuritiesGrp&gt;</i> |                         |       |     |     |              | Cardinality: 0-500, Record counter: NoNotAffectedSecurities                                                                                                                                                                                                                                                                                                           |       |             |   |                  |   |              |
| 28702                                   | >NotAffectedSecurityID  | Y     | 8   | 80  | unsigned int | Instrument ID whose quote mass cancellation is pending.                                                                                                                                                                                                                                                                                                               |       |             |   |                  |   |              |

## 7.6 Quote Mass Cancellation Notification

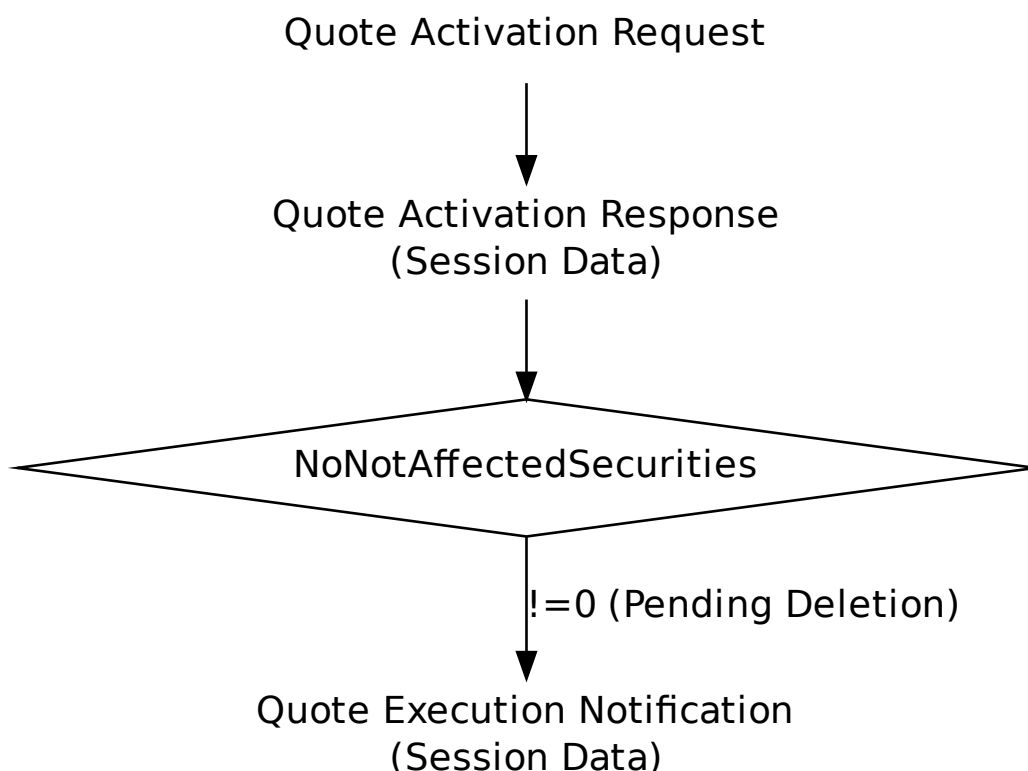
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

| Tag                             | Field Name       | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
|---------------------------------|------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|--------------|
| <i>&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 (OrderMassActionReport, MsgType = BZ)                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 25017                           | 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.<br><table border="1" data-bbox="1023 1386 1442 1471"> <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.<br><table border="1" data-bbox="1023 1554 1442 1680"> <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.<br><table border="1" data-bbox="1023 1874 1442 2000"> <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     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 25022                           | 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                      | TargetPartyIDSessionID            | Y     | 4   | 84  | unsigned int | Session ID.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |
| 20036                      | PartyIDEnteringTrader             | N     | 4   | 88  | unsigned int | Entering User ID.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |
| 20612                      | TargetParty-<br>IDExecutingTrader | N     | 4   | 92  | unsigned int | Owning User ID.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |
| 28707                      | NoNotAffected-<br>Securities      | Y     | 2   | 96  | Counter      | Number of NotAffectedSecurities repeating group instances.                                                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |
| 28721                      | MassActionReason                  | Y     | 1   | 98  | unsigned int | Reason for mass cancellation.<br><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> </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 |
| 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             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |
| 20007                      | PartyIDEnteringFirm               | N     | 1   | 99  | unsigned int | Entering Entity ID.<br><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.<br>Valid characters: A-Z,0-9,\x20                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |
| 25016                      | Pad1                              | U     | 1   | 103 | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |
| <NotAffectedSecuritiesGrp> |                                   |       |     |     |              | Cardinality: 0-500, Record counter: NoNotAffectedSecurities                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |
| 28702                      | >NotAffectedSecurity-<br>ID       | Y     | 8   | 104 | unsigned int | Instrument ID whose quote mass cancellation or activation is pending.                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |   |                   |   |                     |   |           |   |                         |   |                        |   |                         |   |                       |

## 7.7 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 (OrderMassActionRequest, MsgType = CA) |
| 25028                          | NetworkMsgID | U     | 8   | 6   | Fixed String | not used                                                                                           |
| 25017                          | 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> |                                |       |     |     |              |                                                                                                                                                                                                                                                                                                   |       |             |   |                |   |                                |
| 376                         | ComplianceID                   | N     | 8   | 24  | unsigned int | For participants to uniquely identify trading strategies                                                                                                                                                                                                                                          |       |             |   |                |   |                                |
| 1300                        | MarketSegmentID                | Y     | 4   | 32  | signed int   | Product identifier.                                                                                                                                                                                                                                                                               |       |             |   |                |   |                                |
| 20655                       | TargetPartyIDSessionID         | Y     | 4   | 36  | unsigned int | Session ID.                                                                                                                                                                                                                                                                                       |       |             |   |                |   |                                |
| 1373                        | MassActionType                 | Y     | 1   | 40  | unsigned int | Specifies the type of action requested.<br><table border="1" data-bbox="1023 703 1442 869"> <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 |       |     |     |              |                                                                                                                                                                                                                                                                                                   |       |             |   |                |   |                                |
| 25022                       | Pad7                           | U     | 7   | 41  | Fixed String | not used                                                                                                                                                                                                                                                                                          |       |             |   |                |   |                                |



## 7.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

| Tag                                     | Field Name              | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
|-----------------------------------------|-------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|--------------|
| <i>&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 (OrderMassActionReport, MsgType = BZ)                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 25017                                   | Pad2                    | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                 |       |             |   |                  |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i>       |                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 5979                                    | RequestTime             | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                                                                            |       |             |   |                  |   |              |
| 7764                                    | RequestOut              | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                                                                             |       |             |   |                  |   |              |
| 21002                                   | TrdRegTSTimeIn          | N     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                                                                            |       |             |   |                  |   |              |
| 21003                                   | TrdRegTSTimeOut         | N     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                                                                           |       |             |   |                  |   |              |
| 7765                                    | ResponseIn              | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 52                                      | SendingTime             | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 34                                      | MsgSeqNum               | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 893                                     | LastFragment            | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1435 1441 1563"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 0 | Not Last Message | 1 | Last Message |
| Value                                   | Description             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 0                                       | Not Last Message        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 1                                       | Last Message            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 25018                                   | Pad3                    | U     | 3   | 61  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                 |       |             |   |                  |   |              |
| <i>&lt;Message Body&gt;</i>             |                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 1369                                    | MassActionReportID      | Y     | 8   | 64  | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                  |   |              |
| 28707                                   | NoNotAffectedSecurities | Y     | 2   | 72  | Counter      | Number of NotAffectedSecurities repeating group instances.                                                                                                                                                                                                                                                                                                               |       |             |   |                  |   |              |
| 25021                                   | Pad6                    | U     | 6   | 74  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                 |       |             |   |                  |   |              |
| <i>&lt;NotAffectedSecuritiesGrp&gt;</i> |                         |       |     |     |              | Cardinality: 0-500, Record counter: NoNotAffectedSecurities                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
| 28702                                   | >NotAffectedSecurityID  | Y     | 8   | 80  | unsigned int | Instrument ID whose quote mass cancellation or activation is pending.                                                                                                                                                                                                                                                                                                    |       |             |   |                  |   |              |

## 7.9 Quote Activation Notification

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

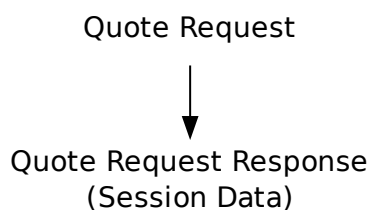
| Tag                             | Field Name         | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                              |       |             |   |                  |   |              |
|---------------------------------|--------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------|---|--------------|
| <i>&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 (OrderMassActionReport, MsgType = BZ)                                                                                                                                                                                                                                        |       |             |   |                  |   |              |
| 25017                           | 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           | Y     | 16  | 38  | data         | Application message identifier assigned to an order or quote event.                                                                                                                                                                                                                                                                      |       |             |   |                  |   |              |
| 1180                            | AppIID             | Y     | 1   | 54  | unsigned int | Identifier for an ETI data stream.<br><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                            | AppResendFlag      | Y     | 1   | 55  | unsigned int | Indicates a retransmission message.<br><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.<br><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       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                          |       |             |   |                  |   |              |
| 25022                           | 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                      | PartyIDEnteringTrader          | N     | 4   | 76  | unsigned int | Entering User ID.                                                                                                                                                                                                                                                   |       |             |   |                   |   |                                |
| 28707                      | NoNotAffectedSecurities        | Y     | 2   | 80  | Counter      | Number of NotAffectedSecurities repeating group instances.                                                                                                                                                                                                          |       |             |   |                   |   |                                |
| 20007                      | PartyIDEnteringFirm            | N     | 1   | 82  | unsigned int | Entering Entity ID.<br><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.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspension</td> </tr> </tbody> </table> | Value | Description | 1 | Suspend quotes    | 2 | Release quotes from suspension |
| Value                      | Description                    |       |     |     |              |                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                                |
| 1                          | Suspend quotes                 |       |     |     |              |                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                                |
| 2                          | Release quotes from suspension |       |     |     |              |                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                                |
| 28721                      | MassActionReason               | Y     | 1   | 84  | unsigned int | Reason for mass cancellation.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>3</td> <td>Market Maker Protection</td> </tr> </tbody> </table>               | Value | Description | 0 | No special reason | 3 | Market Maker Protection        |
| Value                      | Description                    |       |     |     |              |                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                                |
| 0                          | No special reason              |       |     |     |              |                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                                |
| 3                          | Market Maker Protection        |       |     |     |              |                                                                                                                                                                                                                                                                     |       |             |   |                   |   |                                |
| 25018                      | Pad3                           | U     | 3   | 85  | Fixed String | not used                                                                                                                                                                                                                                                            |       |             |   |                   |   |                                |
| <NotAffectedSecuritiesGrp> |                                |       |     |     |              | Cardinality: 0-500, Record counter: NoNotAffectedSecurities                                                                                                                                                                                                         |       |             |   |                   |   |                                |
| 28702                      | >NotAffectedSecurity-ID        | Y     | 8   | 88  | unsigned int | Instrument ID whose quote mass cancellation or activation is pending.                                                                                                                                                                                               |       |             |   |                   |   |                                |

## 8 Quote and Cross Request

### 8.1 Quote Request

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



| Tag                            | Field Name      | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                          |       |             |   |     |   |      |
|--------------------------------|-----------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-----|---|------|
| <i>&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: 10401 (Quote-Request, MsgType = R)                                                                                                                                             |       |             |   |     |   |      |
| 25028                          | NetworkMsgID    | U     | 8   | 6   | Fixed String | not used                                                                                                                                                                                                                             |       |             |   |     |   |      |
| 25017                          | 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.                                                                                                                                                                                                               |       |             |   |     |   |      |
| 376                            | ComplianceID    | N     | 8   | 32  | unsigned int | For participants to uniquely identify trading strategies                                                                                                                                                                             |       |             |   |     |   |      |
| 1300                           | MarketSegmentID | Y     | 4   | 40  | signed int   | Product identifier.                                                                                                                                                                                                                  |       |             |   |     |   |      |
| 38                             | OrderQty        | N     | 4   | 44  | Qty          | Total Order Quantity.                                                                                                                                                                                                                |       |             |   |     |   |      |
| 54                             | Side            | N     | 1   | 48  | unsigned int | Side of the order.<br><table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table> | Value | Description | 1 | Buy | 2 | Sell |
| Value                          | Description     |       |     |     |              |                                                                                                                                                                                                                                      |       |             |   |     |   |      |
| 1                              | Buy             |       |     |     |              |                                                                                                                                                                                                                                      |       |             |   |     |   |      |
| 2                              | Sell            |       |     |     |              |                                                                                                                                                                                                                                      |       |             |   |     |   |      |
| 25022                          | Pad7            | U     | 7   | 49  | Fixed String | not used                                                                                                                                                                                                                             |       |             |   |     |   |      |

## 8.2 Quote Request Response

This message confirms a Quote Request.

| Tag                               | Field Name      | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                              |       |             |   |              |
|-----------------------------------|-----------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------------|
| <i>&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)                                                                                                                                                                                                                          |       |             |   |              |
| 25017                             | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                              | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                              | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                             | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                             | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                              | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                                | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                                | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 893                               | LastFragment    | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1435 1441 1523"> <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    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 25018                             | Pad3            | U     | 3   | 61  | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;Message Body&gt;</i>       |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 17                                | ExecID          | Y     | 8   | 64  | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                   |       |             |   |              |

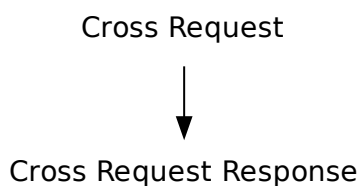
### 8.3 Cross Request Response

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)                                                                                                                                                                                                                          |       |             |   |              |
| 25017                             | Pad2            | U     | 2   | 6   | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;NRResponseHeaderME&gt;</i> |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 5979                              | RequestTime     | Y     | 8   | 8   | UTCTimestamp | Gateway request in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 7764                              | RequestOut      | Y     | 8   | 16  | UTCTimestamp | Timestamp the gateway sends a message to the Matching Engine                                                                                                                                                                                                                                                             |       |             |   |              |
| 21002                             | TrdRegTSTimeIn  | Y     | 8   | 24  | UTCTimestamp | Matching engine in timestamp.                                                                                                                                                                                                                                                                                            |       |             |   |              |
| 21003                             | TrdRegTSTimeOut | Y     | 8   | 32  | UTCTimestamp | Matching engine out timestamp.                                                                                                                                                                                                                                                                                           |       |             |   |              |
| 7765                              | ResponseIn      | Y     | 8   | 40  | UTCTimestamp | Timestamp the gateway receives a message from the Matching Engine                                                                                                                                                                                                                                                        |       |             |   |              |
| 52                                | SendingTime     | Y     | 8   | 48  | UTCTimestamp | Gateway response out timestamp.                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 34                                | MsgSeqNum       | Y     | 4   | 56  | unsigned int | Message sequence number used by the participant for requests sent to the gateway.                                                                                                                                                                                                                                        |       |             |   |              |
| 893                               | LastFragment    | Y     | 1   | 60  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction.<br><table border="1" data-bbox="1023 1435 1442 1525"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table> | Value | Description | 1 | Last Message |
| Value                             | Description     |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 1                                 | Last Message    |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 25018                             | Pad3            | U     | 3   | 61  | Fixed String | not used                                                                                                                                                                                                                                                                                                                 |       |             |   |              |
| <i>&lt;Message Body&gt;</i>       |                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                          |       |             |   |              |
| 17                                | ExecID          | Y     | 8   | 64  | UTCTimestamp | Transaction timestamp.                                                                                                                                                                                                                                                                                                   |       |             |   |              |

## 8.4 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                          | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10118 (Cross-Request, MsgType = U16) |
| 25028                          | NetworkMsgID    | U     | 8   | 6   | Fixed String | not used                                                                                   |
| 25017                          | 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.                                                                     |
| 376                            | ComplianceID    | N     | 8   | 32  | unsigned int | For participants to uniquely identify trading strategies                                   |
| 1300                           | MarketSegmentID | Y     | 4   | 40  | signed int   | Product identifier.                                                                        |
| 38                             | OrderQty        | Y     | 4   | 44  | Qty          | Total Order Quantity.                                                                      |

## 9 Other

### 9.1 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 (PartyAction-Report, MsgType = DI)                                                                                                                                                                                           |       |             |   |              |   |      |
| 25017                           | 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.<br><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.<br><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.<br><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   |       |     |     |              |                                                                                                                                                                                                                                                                                          |       |             |   |              |   |      |
| 25022                           | 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-<br>IDExecutingTrader | N     | 4   | 52  | unsigned int | Owning User ID                                                                                                                                                                                                                                                                    |       |             |   |                   |   |                    |   |      |   |             |
| 20059 | PartyIDExecutingUnit                  | Y     | 4   | 56  | unsigned int | Business Unit ID.                                                                                                                                                                                                                                                                 |       |             |   |                   |   |                    |   |      |   |             |
| 20012 | PartyIDExecuting-<br>Trader           | N     | 4   | 60  | unsigned int | Owning User ID.                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 20816 | RequestingParty-<br>IDExecutingSystem | Y     | 4   | 64  | unsigned int | System ID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>T7 trading system</td> </tr> </tbody> </table>                                                                                                       | Value | Description | 2 | T7 trading system |   |                    |   |      |   |             |
| Value | Description                           |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 2     | T7 trading system                     |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 1301  | MarketID                              | N     | 2   | 68  | unsigned int | Market ID.<br><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>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | 3 | XETR              | 4 | XVIE               | 5 | XDUB | * | More values |
| Value | Description                           |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 3     | XETR                                  |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 4     | XVIE                                  |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 5     | XDUB                                  |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| *     | More values                           |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 2329  | PartyActionType                       | Y     | 1   | 70  | unsigned int | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Halt trading</td> </tr> <tr> <td>2</td> <td>Reinstate</td> </tr> </tbody> </table>                                                                                 | Value | Description | 1 | Halt trading      | 2 | Reinstate          |   |      |   |             |
| Value | Description                           |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 1     | Halt trading                          |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 2     | Reinstate                             |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |
| 20807 | RequestingParty-<br>IDEnteringFirm    | Y     | 1   | 71  | unsigned int | <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                    |       |     |     |              |                                                                                                                                                                                                                                                                                   |       |             |   |                   |   |                    |   |      |   |             |

## 9.2 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                           | TemplateID     | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10500 (Trade-CaptureReport, MsgType = AE)                                                                                                                                                                                                                       |       |             |   |              |   |      |
| 25017                           | 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="1023 1355 1442 1480"> <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="1023 1556 1442 1637"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table>                                                                                                  | Value | Description | 1 | Trade        |   |      |
| Value                           | Description    |       |     |     |              |                                                                                                                                                                                                                                                                                                                       |       |             |   |              |   |      |
| 1                               | Trade          |       |     |     |              |                                                                                                                                                                                                                                                                                                                       |       |             |   |              |   |      |
| 893                             | LastFragment   | Y     | 1   | 32  | unsigned int | Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1839 1442 1919"> <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   |       |     |     |              |                                                                                                                                                                                                                                                                                                                       |       |             |   |              |   |      |
| 25022                           | 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.                                                                                                                           |
| 119   | SettlCurrAmt                     | Y     | 8   | 64  | float        | The sum of money to be settled.                                                                                                               |
| 155   | SettlCurrFxRate                  | N     | 8   | 72  | float        | The exchange rate which applies to a non-Euro settlement currency.                                                                            |
| 60    | TransactTime                     | Y     | 8   | 80  | UTCTimestamp | Transaction timestamp.                                                                                                                        |
| 37    | OrderID                          | N     | 8   | 88  | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.                                              |
| 11    | ClOrdID                          | N     | 8   | 96  | unsigned int | Client Order ID: Unique participant defined order request identifier. For quotes the QuoteMsgID (1166) is provided in the trade notification. |
| 1003  | TradelD                          | Y     | 4   | 104 | unsigned int | Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.                                 |
| 1126  | OrigTradelD                      | N     | 4   | 108 | unsigned int | In case of a trade reversal/modification this field provides the original trade identifier.                                                   |
| 20459 | RootPartyIDExecuting-Unit        | Y     | 4   | 112 | unsigned int | Business Unit ID.                                                                                                                             |
| 20455 | RootPartyIDSessionID             | N     | 4   | 116 | unsigned int | Session ID.                                                                                                                                   |
| 20412 | RootPartyIDExecuting-Trader      | Y     | 4   | 120 | unsigned int | Owning User ID.                                                                                                                               |
| 25113 | RootParty-IDSettlementUnit       | Y     | 4   | 124 | unsigned int | Settlement Business Unit ID.                                                                                                                  |
| 25026 | RootPartyIDClearing-Unit         | Y     | 4   | 128 | unsigned int | Clearing Business Unit ID.                                                                                                                    |
| 25114 | RootPartyIDContraUnit            | N     | 4   | 132 | unsigned int | The identifier of the participant counterparty institution.                                                                                   |
| 25116 | RootPartyIDContra-SettlementUnit | N     | 4   | 136 | unsigned int | The Settlement Business Unit ID of the counter party.                                                                                         |
| 25108 | OrderIDSfx                       | N     | 4   | 140 | unsigned int | System order version number.                                                                                                                  |
| 14    | CumQty                           | N     | 4   | 144 | Qty          | Cumulated executed quantity of an order.                                                                                                      |

| Tag   | Field Name        | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                       |       |             |   |      |   |      |   |      |   |             |
|-------|-------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------|---|------|---|------|---|-------------|
| 151   | LeavesQty         | N     | 4   | 148 | 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.                                                                          |       |             |   |      |   |      |   |      |   |             |
| 1300  | MarketSegmentID   | Y     | 4   | 152 | signed int   | Product identifier.                                                                                                                                                                                                                                                                                               |       |             |   |      |   |      |   |      |   |             |
| 32    | LastQty           | Y     | 4   | 156 | Qty          | Quantity executed in this fill.                                                                                                                                                                                                                                                                                   |       |             |   |      |   |      |   |      |   |             |
| 1506  | SideTradeID       | Y     | 4   | 160 | unsigned int | Private trade identifier of an order or quote match step.                                                                                                                                                                                                                                                         |       |             |   |      |   |      |   |      |   |             |
| 1005  | SideTradeReportID | Y     | 4   | 164 | unsigned int | Unique identifier for each side of a trade (with or without a central counterparty).                                                                                                                                                                                                                              |       |             |   |      |   |      |   |      |   |             |
| 2490  | TradeNumber       | N     | 4   | 168 | unsigned int | Number of SideTradeReportIDs per SideTradeID.                                                                                                                                                                                                                                                                     |       |             |   |      |   |      |   |      |   |             |
| 28582 | MatchDate         | Y     | 4   | 172 | LocalMktDate | Business day of the match event.                                                                                                                                                                                                                                                                                  |       |             |   |      |   |      |   |      |   |             |
| 64    | SettlDate         | Y     | 4   | 176 | LocalMktDate | The date on which settlement is to be effected.                                                                                                                                                                                                                                                                   |       |             |   |      |   |      |   |      |   |             |
| 880   | TrdMatchID        | Y     | 4   | 180 | unsigned int | Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.                                                                                                                                                                                                      |       |             |   |      |   |      |   |      |   |             |
| 1301  | MarketID          | Y     | 2   | 184 | unsigned int | Market ID.<br><table border="1" data-bbox="1023 1308 1442 1512"> <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>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | 3 | XETR | 4 | XVIE | 5 | XDUB | * | More values |
| Value | Description       |       |     |     |              |                                                                                                                                                                                                                                                                                                                   |       |             |   |      |   |      |   |      |   |             |
| 3     | XETR              |       |     |     |              |                                                                                                                                                                                                                                                                                                                   |       |             |   |      |   |      |   |      |   |             |
| 4     | XVIE              |       |     |     |              |                                                                                                                                                                                                                                                                                                                   |       |             |   |      |   |      |   |      |   |             |
| 5     | XDUB              |       |     |     |              |                                                                                                                                                                                                                                                                                                                   |       |             |   |      |   |      |   |      |   |             |
| *     | More values       |       |     |     |              |                                                                                                                                                                                                                                                                                                                   |       |             |   |      |   |      |   |      |   |             |

| Tag   | Field Name                                                 | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
|-------|------------------------------------------------------------|-------|-----|-----|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|------------------------------------------------------------|---|---------------------------|---|---------------|---|--------------|----|--------------------------|
| 856   | TradeReportType                                            | Y     | 1   | 186 | 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 Variance Futures and TRF, 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.</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>7</td> <td>(Locked-In) Trade Break</td> </tr> </tbody> </table> | Value | Description | 0 | Trade                                                      | 7 | (Locked-In) Trade Break   |   |               |   |              |    |                          |
| Value | Description                                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 0     | Trade                                                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 7     | (Locked-In) Trade Break                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 830   | TransferReason                                             | Y     | 1   | 187 | unsigned int | <p>Identifies the role for which the trade notification is received.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </tbody> </table>                                                                                                                                                                                                                                                                                                                                                                                                 | Value | Description | 1 | Owner                                                      | 2 | Clearer                   |   |               |   |              |    |                          |
| Value | Description                                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 1     | Owner                                                      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 2     | Clearer                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 574   | MatchType                                                  | N     | 1   | 188 | unsigned int | <p>The point in the matching process at which this trade was matched.</p> <p>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>11</td> <td>Auto match resting order</td> </tr> </tbody> </table>                                                                          | Value | Description | 3 | Confirmed Trade Report (reporting from recognized markets) | 4 | Auto-match incoming order | 5 | Cross Auction | 7 | Call Auction | 11 | Auto match resting order |
| Value | Description                                                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 3     | Confirmed Trade Report (reporting from recognized markets) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 4     | Auto-match incoming order                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 5     | Cross Auction                                              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 7     | Call Auction                                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |
| 11    | Auto match resting order                                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |                                                            |   |                           |   |               |   |              |    |                          |

| Tag   | Field Name                     | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |   |                           |   |                                |   |                      |   |                         |
|-------|--------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|---------------------------|---|--------------------------------|---|----------------------|---|-------------------------|
| 28610 | MatchSubType                   | N     | 1   | 189 | 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 |
| Value | Description                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 1     | Opening auction                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 2     | Closing auction                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 3     | Intraday auction               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 4     | Circuit Breaker auction        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 54    | Side                           | Y     | 1   | 190 | unsigned int | <p>Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>                                                                                                                                                              | Value | Description | 1 | Buy                       | 2 | Sell                           |   |                      |   |                         |
| Value | Description                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 1     | Buy                            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 2     | Sell                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 1444  | SideLiquidityInd               | N     | 1   | 191 | unsigned int | <p>Order initiator is passive or aggressor</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed liquidity (aggressive)</td> </tr> <tr> <td>4</td> <td>None</td> </tr> </tbody> </table>                                                                                                                                                                  | Value | Description | 1 | Added liquidity (passive) | 2 | Removed liquidity (aggressive) | 4 | None                 |   |                         |
| Value | Description                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 1     | Added liquidity (passive)      |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 2     | Removed liquidity (aggressive) |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 4     | None                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 28890 | DeliveryType                   | Y     | 1   | 192 | unsigned int | <p>Delivery Type</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Auslandskassenverein</td> </tr> <tr> <td>2</td> <td>Girosammelverwahrung</td> </tr> <tr> <td>3</td> <td>Streifbandverwahrung</td> </tr> <tr> <td>4</td> <td>Wertpapierrechnung</td> </tr> </tbody> </table>                                                                                                                                         | Value | Description | 1 | Auslandskassenverein      | 2 | Girosammelverwahrung           | 3 | Streifbandverwahrung | 4 | Wertpapierrechnung      |
| Value | Description                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 1     | Auslandskassenverein           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 2     | Girosammelverwahrung           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 3     | Streifbandverwahrung           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 4     | Wertpapierrechnung             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 1815  | TradingCapacity                | Y     | 1   | 193 | 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> </tbody> </table>                                                                                 | Value | Description | 1 | Customer (Agency)         | 5 | Principal (Proprietary)        | 6 | MarketMaker          |   |                         |
| Value | Description                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 1     | Customer (Agency)              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 5     | Principal (Proprietary)        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |
| 6     | MarketMaker                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |       |             |   |                           |   |                                |   |                      |   |                         |

| Tag   | Field Name                | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                   |       |             |   |        |   |       |
|-------|---------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|--------|---|-------|
| 1     | Account                   | N     | 2   | 194 | Fixed String | Accounts to book trades and keep positions on.<br>Valid characters: 1-9, \x41, \x47, \x4D, \x50                                                                                                                                                                                               |       |             |   |        |   |       |
| 120   | SettlCurrency             | Y     | 3   | 196 | CurrencyType | The ISO Code of the currency in which settlement is conducted.<br>Valid characters: A-Z, 0-9, \x20                                                                                                                                                                                            |       |             |   |        |   |       |
| 15    | Currency                  | Y     | 3   | 199 | CurrencyType | The ISO Code of the currency in which a price is quoted/shown.<br>Valid characters: A-Z, 0-9, \x20                                                                                                                                                                                            |       |             |   |        |   |       |
| 25007 | FreeText1                 | N     | 12  | 202 | Fixed String | First free-format text field for trader-specific or customer-related comments.<br>Valid characters: \x20, \x22-\x7B, \x7D, \x7E                                                                                                                                                               |       |             |   |        |   |       |
| 25107 | FreeText4                 | N     | 16  | 214 | Fixed String | Fourth free-format text field for trader-specific or customer-related comments.<br>Valid characters: \x20, \x22-\x7B, \x7D, \x7E                                                                                                                                                              |       |             |   |        |   |       |
| 1115  | OrderCategory             | N     | 1   | 230 | char         | Indicates if the trade notification results from an order or quote.<br><table border="1" data-bbox="1023 1263 1442 1391"> <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   | 231 | unsigned int | Order type.<br><table border="1" data-bbox="1023 1469 1442 1597"> <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   | 232 | Fixed String | Participant Short Name.<br>Valid characters: \x20, \x22-\x7B, \x7D, \x7E                                                                                                                                                                                                                      |       |             |   |        |   |       |
| 22412 | RootPartyExecuting-Trader | Y     | 6   | 237 | Fixed String | Owning User Short Name.<br>Valid characters: \x20, \x22-\x7B, \x7D, \x7E                                                                                                                                                                                                                      |       |             |   |        |   |       |
| 22404 | RootPartyClearingFirm     | Y     | 5   | 243 | Fixed String | Clearing Member Short Name.<br>Valid characters: \x20, \x22-\x7B, \x7D, \x7E                                                                                                                                                                                                                  |       |             |   |        |   |       |

| Tag   | Field Name                           | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
|-------|--------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|-------------------------|-----|-------------------------------------|-----|--------------------------------------|-----|--------------------------------|-----|-------------------------|-----|----------------------|-----|--------------------|-----|-----------------------|-----|---------------------------|-----|-------------------|-----|--------------------------|-----|-----------------------------|-----|--------------------|-----|------------------------|-----|------------------------|-----|------------------------|-----|------------------|-----|------------------|---|-------------|
| 25112 | RootPartyExecuting-FirmKVNumber      | Y     | 4   | 248 | Fixed String | The KV-Number of the participant<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| 22491 | RootPartySettlement-Account          | Y     | 35  | 252 | Fixed String | The settlement account of the participant resp. the settlement account of the participant's clearing member<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| 22410 | RootPartySettlement-Location         | Y     | 3   | 287 | Fixed String | The settlement location of the participant resp. the settlement account of the participant's clearing member.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Intersettle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | APK | APK - Euroclear Finland | CBF | CBF - Clearstream Banking Frankfurt | CBL | CBL - Clearstream Banking Luxembourg | CCO | CCO - Euroclear UK and Ireland | CIK | CIK - Euroclear Belgium | EOC | EOC - Euroclear Bank | HEL | HEL - HELEX Greece | IBC | IBC - Iberclear Spain | INT | INT - Interbolsa Portugal | KDP | KDP - KDPW Poland | MOT | MOT - Monte Titoli Italy | NEC | NEC - Euroclear Netherlands | OEB | OEB - OeKB Austria | SIC | SIC - Euroclear France | SIS | SIS - Sega Intersettle | VPC | VPC - Euroclear Sweden | VPD | VPD - VP Denmark | VPS | VPS - VPS Norway | * | More values |
| Value | Description                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| APK   | APK - Euroclear Finland              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| CBF   | CBF - Clearstream Banking Frankfurt  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| CBL   | CBL - Clearstream Banking Luxembourg |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| CCO   | CCO - Euroclear UK and Ireland       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| CIK   | CIK - Euroclear Belgium              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| EOC   | EOC - Euroclear Bank                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| HEL   | HEL - HELEX Greece                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| IBC   | IBC - Iberclear Spain                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| INT   | INT - Interbolsa Portugal            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| KDP   | KDP - KDPW Poland                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| MOT   | MOT - Monte Titoli Italy             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| NEC   | NEC - Euroclear Netherlands          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| OEB   | OEB - OeKB Austria                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| SIC   | SIC - Euroclear France               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| SIS   | SIS - Sega Intersettle               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| VPC   | VPC - Euroclear Sweden               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| VPD   | VPD - VP Denmark                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| VPS   | VPS - VPS Norway                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| *     | More values                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| 22490 | RootPartySettlement-Firm             | Y     | 5   | 290 | Fixed String | Valid characters: A-Z,0-9,\x20                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |
| 22417 | RootPartyContraFirm                  | N     | 5   | 295 | Fixed String | The identifier of the member counterparty institution.<br>Valid characters: A-Z,0-9,\x20                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                        |     |                        |     |                  |     |                  |   |             |



| Tag   | Field Name                           | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
|-------|--------------------------------------|-------|-----|-----|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|-------------------------|-----|-------------------------------------|-----|--------------------------------------|-----|--------------------------------|-----|-------------------------|-----|----------------------|-----|--------------------|-----|-----------------------|-----|---------------------------|-----|-------------------|-----|--------------------------|-----|-----------------------------|-----|--------------------|-----|------------------------|-----|-------------------------|-----|------------------------|-----|------------------|-----|------------------|---|-------------|
| 25119 | RootPartyContra-SettlementFirm       | N     | 5   | 300 | Fixed String | The counterpart's clearing member.<br>Valid characters: A-Z,0-9,\x20                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| 25115 | RootPartyContraFirm-KVNumber         | Y     | 4   | 305 | Fixed String | The KV-Number of the participant which was counterparty of a trade.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| 25117 | RootPartyContra-SettlementAccount    | Y     | 35  | 309 | Fixed String | The settlement account of the counterparty resp. the settlement account of the counterparty's clearing member.<br>Valid characters: \x20,\x22-\x7B,\x7D,\x7E                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| 25118 | RootPartyContra-SettlementLocation   | N     | 3   | 344 | Fixed String | The settlement location of the counterparty member resp. the settlement location of the counterparty's clearing member.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>APK</td> <td>APK - Euroclear Finland</td> </tr> <tr> <td>CBF</td> <td>CBF - Clearstream Banking Frankfurt</td> </tr> <tr> <td>CBL</td> <td>CBL - Clearstream Banking Luxembourg</td> </tr> <tr> <td>CCO</td> <td>CCO - Euroclear UK and Ireland</td> </tr> <tr> <td>CIK</td> <td>CIK - Euroclear Belgium</td> </tr> <tr> <td>EOC</td> <td>EOC - Euroclear Bank</td> </tr> <tr> <td>HEL</td> <td>HEL - HELEX Greece</td> </tr> <tr> <td>IBC</td> <td>IBC - Iberclear Spain</td> </tr> <tr> <td>INT</td> <td>INT - Interbolsa Portugal</td> </tr> <tr> <td>KDP</td> <td>KDP - KDPW Poland</td> </tr> <tr> <td>MOT</td> <td>MOT - Monte Titoli Italy</td> </tr> <tr> <td>NEC</td> <td>NEC - Euroclear Netherlands</td> </tr> <tr> <td>OEB</td> <td>OEB - OeKB Austria</td> </tr> <tr> <td>SIC</td> <td>SIC - Euroclear France</td> </tr> <tr> <td>SIS</td> <td>SIS - Sega Inter-settle</td> </tr> <tr> <td>VPC</td> <td>VPC - Euroclear Sweden</td> </tr> <tr> <td>VPD</td> <td>VPD - VP Denmark</td> </tr> <tr> <td>VPS</td> <td>VPS - VPS Norway</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | APK | APK - Euroclear Finland | CBF | CBF - Clearstream Banking Frankfurt | CBL | CBL - Clearstream Banking Luxembourg | CCO | CCO - Euroclear UK and Ireland | CIK | CIK - Euroclear Belgium | EOC | EOC - Euroclear Bank | HEL | HEL - HELEX Greece | IBC | IBC - Iberclear Spain | INT | INT - Interbolsa Portugal | KDP | KDP - KDPW Poland | MOT | MOT - Monte Titoli Italy | NEC | NEC - Euroclear Netherlands | OEB | OEB - OeKB Austria | SIC | SIC - Euroclear France | SIS | SIS - Sega Inter-settle | VPC | VPC - Euroclear Sweden | VPD | VPD - VP Denmark | VPS | VPS - VPS Norway | * | More values |
| Value | Description                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| APK   | APK - Euroclear Finland              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| CBF   | CBF - Clearstream Banking Frankfurt  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| CBL   | CBL - Clearstream Banking Luxembourg |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| CCO   | CCO - Euroclear UK and Ireland       |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| CIK   | CIK - Euroclear Belgium              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| EOC   | EOC - Euroclear Bank                 |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| HEL   | HEL - HELEX Greece                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| IBC   | IBC - Iberclear Spain                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| INT   | INT - Interbolsa Portugal            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| KDP   | KDP - KDPW Poland                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| MOT   | MOT - Monte Titoli Italy             |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| NEC   | NEC - Euroclear Netherlands          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| OEB   | OEB - OeKB Austria                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| SIC   | SIC - Euroclear France               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| SIS   | SIS - Sega Inter-settle              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| VPC   | VPC - Euroclear Sweden               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| VPD   | VPD - VP Denmark                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| VPS   | VPS - VPS Norway                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| *     | More values                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |
| 25020 | Pad5                                 | U     | 5   | 347 | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |       |             |     |                         |     |                                     |     |                                      |     |                                |     |                         |     |                      |     |                    |     |                       |     |                           |     |                   |     |                          |     |                             |     |                    |     |                        |     |                         |     |                        |     |                  |     |                  |   |             |

### 9.3 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                           | TemplateID     | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10501 (Trading-SessionStatus, MsgType = h)                                                                                                                                                                                         |       |             |   |              |   |      |
| 25017                           | 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.<br><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.<br><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.<br><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   |       |     |     |              |                                                                                                                                                                                                                                                                                          |       |             |   |              |   |      |
| 25022                           | 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.<br><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 |       |     |     |              |                                                                                                                                                                                |       |             |     |                |
| 25022 | Pad7           | U     | 7   | 41  | Fixed String | not used                                                                                                                                                                       |       |             |     |                |

## 9.4 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.

| 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)                                                                                                                                                                                                                                                                            |       |             |   |                      |   |              |
| 25017                           | 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.<br><table border="1" data-bbox="1023 1111 1442 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.<br><table border="1" data-bbox="1023 1393 1442 1518"> <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            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |              |
| 25017                           | Pad2                    | U     | 2   | 22  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                 |       |             |   |                      |   |              |
| <i>&lt;Message Body&gt;</i>     |                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                          |       |             |   |                      |   |              |
| 25030                           | MatchingEngineTradeDate | 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.                                                                                                                                                                                                                                                                                                    |       |             |   |                      |   |              |
| 5948                            | PartitionID             | Y     | 2   | 36  | unsigned int | Grouping of T7 products.<br>Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                                                                                                        |       |             |   |                      |   |              |

| Tag   | Field Name           | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                |       |             |   |             |   |           |
|-------|----------------------|-------|-----|-----|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------|---|-----------|
| 25005 | MatchingEngineStatus | Y     | 1   | 38  | unsigned int | Order/Quote Management service: Informs if trading is active for grouping of T7 products.<br><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   | 39  | unsigned int | Trades service: Informs about the availability of the retransmission service of trades for a grouping of T7 products.<br><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 | AppSeqStatus         | Y     | 1   | 40  | 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.<br><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            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                            |       |             |   |             |   |           |
| 25022 | Pad7                 | U     | 7   | 41  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |   |             |   |           |

## 9.5 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                           | TemplateID     | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10031 (News, Msg-Type = B)                                                                                                                                                                                                         |       |             |   |              |   |      |
| 25017                           | 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.<br><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.<br><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.<br><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   |       |     |     |              |                                                                                                                                                                                                                                                                                          |       |             |   |              |   |      |
| 25022                           | 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.<br>Valid characters: \x20,\x22-\x7B,<br>\x7D,\x7E |
| 25021 | Pad6       | U     | 6    | 306 | Fixed String    | not used                                                                          |
| 30355 | VarText    | N     | 2000 | 312 | Variable String | News text.<br>Valid characters: \x09,\x0A,\x0D,<br>\x20-\x7B,\x7D,\x7E            |

## 9.6 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)                                                                                                                                                                               |       |             |   |              |   |      |
| 25017                           | 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.<br><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.<br><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.<br><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                    |       |     |     |              |                                                                                                                                                                                                                                                                                          |       |             |   |              |   |      |
| 25022                           | 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.                                                                                                                                                                                                                                                                           |       |             |   |              |   |      |
| 20259                           | PartyDetail-<br>IDExecutingUnit | Y     | 4   | 52  | unsigned int | Business Unit ID.                                                                                                                                                                                                                                                                        |       |             |   |              |   |      |



| Tag   | Field Name                            | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                           |       |             |   |                   |   |                  |   |      |   |             |
|-------|---------------------------------------|-------|-----|-----|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|---|-------------------|---|------------------|---|------|---|-------------|
| 20816 | RequestingParty-<br>IDExecutingSystem | Y     | 4   | 56  | unsigned int | System ID.<br><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.<br><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>*</td> <td>More values</td> </tr> </tbody> </table>     | Value | Description | 3 | XETR              | 4 | XVIE             | 5 | XDUB | * | More values |
| Value | Description                           |       |     |     |              |                                                                                                                                                                                                                                                                                       |       |             |   |                   |   |                  |   |      |   |             |
| 3     | XETR                                  |       |     |     |              |                                                                                                                                                                                                                                                                                       |       |             |   |                   |   |                  |   |      |   |             |
| 4     | XVIE                                  |       |     |     |              |                                                                                                                                                                                                                                                                                       |       |             |   |                   |   |                  |   |      |   |             |
| 5     | XDUB                                  |       |     |     |              |                                                                                                                                                                                                                                                                                       |       |             |   |                   |   |                  |   |      |   |             |
| *     | More values                           |       |     |     |              |                                                                                                                                                                                                                                                                                       |       |             |   |                   |   |                  |   |      |   |             |
| 1324  | ListUpdateAction                      | Y     | 1   | 62  | char         | Invocation (D = Delete) or release (A = Add) of a trading limitation.<br><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-<br>EnteringFirm      | Y     | 9   | 63  | Fixed String | Entering Entity Short Name.<br>Valid characters: A-Z,0-9,\x20                                                                                                                                                                                                                         |       |             |   |                   |   |                  |   |      |   |             |
| 22804 | RequestingParty-<br>ClearingFirm      | N     | 9   | 72  | Fixed String | Clearing Member Short Name.<br>Valid characters: A-Z,0-9,\x20                                                                                                                                                                                                                         |       |             |   |                   |   |                  |   |      |   |             |
| 1672  | PartyDetailStatus                     | Y     | 1   | 81  | unsigned int | Member status.<br><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                               |       |     |     |              |                                                                                                                                                                                                                                                                                       |       |             |   |                   |   |                  |   |      |   |             |
| 25021 | Pad6                                  | U     | 6   | 82  | Fixed String | not used                                                                                                                                                                                                                                                                              |       |             |   |                   |   |                  |   |      |   |             |

## 9.7 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)                                                                                                                                                                                          |       |             |   |              |   |               |
| 25017                           | 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        | N     | 4   | 32  | unsigned int | Only set for Listener Data.                                                                                                                                                                                                                                                              |       |             |   |              |   |               |
| 5948                            | PartitionID     | Y     | 2   | 36  | unsigned int | Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.                                                                                                                                                                                           |       |             |   |              |   |               |
| 28704                           | AppMsgID        | Y     | 16  | 38  | data         | Application message identifier assigned to an order or quote event.                                                                                                                                                                                                                      |       |             |   |              |   |               |
| 1180                            | AppIID          | Y     | 1   | 54  | unsigned int | Identifier for an ETI data stream.<br><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.<br><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.<br><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    |       |     |     |              |                                                                                                                                                                                                                                                                                          |       |             |   |              |   |               |
| 25022                           | 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.<br><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.                                                                                                                                                                                                                                                                                                                   |       |             |     |                  |     |              |     |                    |     |                |     |                 |
| 25022 | Pad7               | U     | 7   | 89  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                                         |       |             |     |                  |     |              |     |                    |     |                |     |                 |

## 9.8 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                           | TemplateID      | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10308 (OrderMassActionReport, MsgType = BZ)                                                                                                                                                                           |       |             |   |              |   |               |
| 25017                           | 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.<br><table border="1" data-bbox="1023 1585 1442 1713"> <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.<br><table border="1" data-bbox="1023 1794 1442 1921"> <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.<br><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                                                    |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 25022                       | 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.<br><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> </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 |
| Value                       | Description                                                     |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 105                         | Product State Halt                                              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 106                         | Product State Holiday                                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 107                         | Instrument Suspended                                            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 110                         | Volatility Interruption                                         |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 111                         | Product temporarily not tradeable                               |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 113                         | Instrument Stopped                                              |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 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.<br><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') |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |
| 25017                       | Pad2                                                            | U     | 2   | 86  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |       |             |     |                                  |     |                                      |     |                                                                 |     |                         |     |                                   |     |                    |

## 9.9 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.

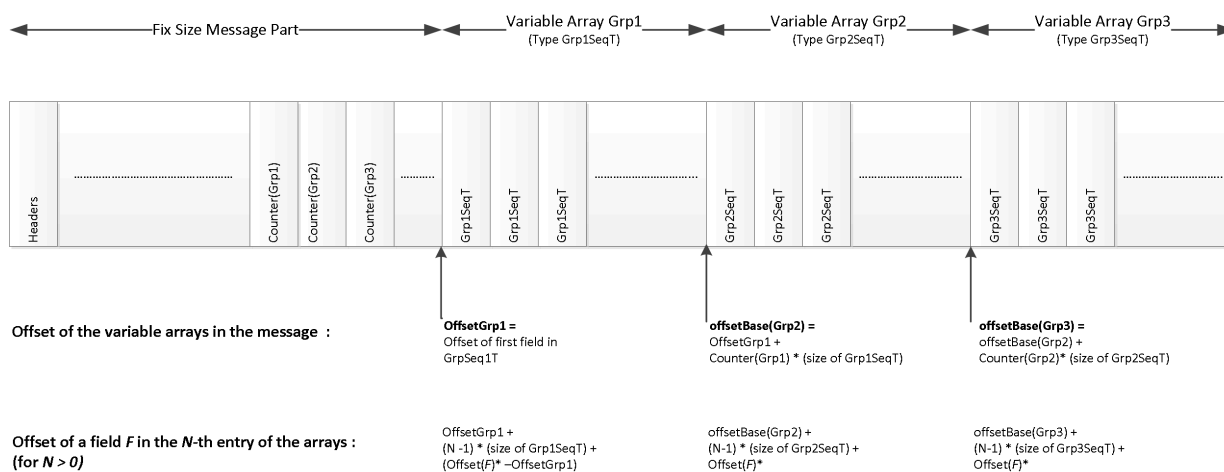
| Tag                             | Field Name                             | Req'd | Len | Ofs | Data Type    | Description                                                                                                                                                                                                                                                                                                                                                                                                                       |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
|---------------------------------|----------------------------------------|-------|-----|-----|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------------|-----|----------------------------------------|---|-------------------------|---|----------------------|---|--------------|---|---------------|---|--------------|
| <i>&lt;MessageHeaderOut&gt;</i> |                                        |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 9                               | BodyLen                                | Y     | 4   | 0   | unsigned int | Number of bytes for the message, including this field.                                                                                                                                                                                                                                                                                                                                                                            |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 28500                           | TemplateID                             | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 ETI message layout. Value: 10032 (Application-MessageReport, MsgType = BY)                                                                                                                                                                                                                                                                                                                             |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 25017                           | 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.<br><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                           | RefAppSubID                            | 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.<br><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> </tbody> </table> | Value | Description | 1   | Trade                                  | 2 | News                    | 3 | Service Availability | 4 | Session Data | 5 | Listener Data | 6 | Risk Control |
| Value                           | Description                            |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 1                               | Trade                                  |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 2                               | News                                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 3                               | Service Availability                   |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 4                               | Session Data                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 5                               | Listener Data                          |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 6                               | Risk Control                           |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 1409                            | SessionStatus                          | Y     | 1   | 27  | unsigned int | Session status.<br><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                |       |     |     |              |                                                                                                                                                                                                                                                                                                                                                                                                                                   |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |
| 25019                           | Pad4                                   | U     | 4   | 28  | Fixed String | not used                                                                                                                                                                                                                                                                                                                                                                                                                          |       |             |     |                                        |   |                         |   |                      |   |              |   |               |   |              |

| Tag   | Field Name | Req'd | Len  | Ofs | Data Type       | Description                                                             |
|-------|------------|-------|------|-----|-----------------|-------------------------------------------------------------------------|
| 30355 | VarText    | Y     | 2000 | 32  | Variable String | Error text.<br>Valid characters: \x09,\x0A,\x0D,<br>\x20-\x7B,\x7D,\x7E |

## A Appendix

### A.1 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.2 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.                                                                                    |



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

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 5.0 – Production Version

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 5.0 – Simulation Version – Update 2:

- changed message flow: in case of modifying an order that has been entered (is owned) by another session the owning session will get informed by [Extended Order Information](#) (10117) instead of [Book Order Execution](#) (10104).
- added valid values 10006=Stop\_Bid\_Price\_Not\_Reasonable, 10007=Stop\_Ask\_Price\_Not\_Reasonable, 10008=Order\_Not\_Executable\_Within\_Validity, 10009=Invalid\_Trading\_Restriction\_For\_Instrument\_State, and 10011=Transaction\_Not\_Allowed\_In\_Current\_State to field *SessionRejectReason* in message [Reject](#) (10010) – see also chapter 3.3

### B.2 T7 Release 5.0 – Simulation Version – Update 2

Changes to T7 Release 5.0 Simulation Version – Update 1:

- added fields *NoAffectedOrders*, *AffectedOrderID*, *AffectedOrigClOrdID* to messages [Order Mass Cancellation Notification](#) (10122) and [Order Mass Cancellation Response](#) (10121)
- add valid value 107=Instrument\_Suspended to field *MassActionReason* in message [Order Mass Cancellation Notification](#) (10122)
- added valid value 122=Instrument\_State\_Change to field *ExecRestatementReason* in message [Extended Order Information](#) (10117)
- changed name of valid value of field *SideLiquidityInd* in message [Trade Notification](#) (10500) from 4=Auction to 4=None
- changed usage of field *RootPartyContraSettlementLocation* in message [Trade Notification](#) (10500)

### B.3 T7 Release 5.0 – Simulation Version – Update 1

Changes to T7 Release 5.0 Simulation Version:

- added fields *Price* and *Side* to message [Order Mass Cancellation Notification](#) (10122)
- added valid value *End\_Of\_Day\_Processing* (146) to field *ExecRestatementReason* in message [Cancel Order Notification](#) (10112)
- added valid value *Session\_Does\_Not\_Exist* (242) to field *ExecRestatementReason* in message [Extended Deletion Report](#) (10128)
- added valid values *Bid\_Value\_Exceeds\_Limit* (120), *Ask\_Value\_Exceeds\_Limit* (121), *Not\_Tradeable\_For\_BusinessUnit* (122) to field *QuoteEntryRejectReason* in message [Mass Quote Response](#) (10406)
- added message [Entitlement Notification](#) (10034)
- changed usage of fields *OrderIDSfx*, *SideTradeReportID* and *RootPartyContraFirmKVNumber* in message [Trade Notification](#) (10500)

### B.4 T7 Release 5.0 – Simulation Version

Changes to T7 Release 5.0 Preliminary Version:

- removed field *PartyIDEnteringFirm* from message [Extended Deletion Report](#) (10128)
- added field *StopPx* to messages [Replace Order Response \(Lean Order\)](#) (10108), [Replace Order Response \(Standard Order\)](#) (10107)
- added field *StopPxIndicator* to message [Replace Order Single](#) (10106)