

Deutsche Börse Group's T7

Enhanced Trading Interface

Cash Message Reference

Release 6.0

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Contents

1 List of Abbreviations

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

BOC	Book or Cancel Order
ETI	Enhanced Trading Interface
FOK	Fill or Kill
GDF	Good for Day
GTC	Good till Cancelled
GTD	Good till Date
GTX	Good till Crossing
HF	High-frequency (session)
IOC	Immediate or Cancel Order
LF	Low-frequency (session)
OCO	One Cancels the Other Order
PS (GW)	Partition specific (gateway)
SMP	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 2 byte signed int: 0x8000 4 byte signed int: 0x80000000 8 byte signed int: 0x8000000000000000
unsigned int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, unsigned integers.	1 byte unsigned int: 0xFF 2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFF
Float	Encoded as 8-byte signed integer (8 implicit decimals).	0x8000000000000000
FloatDecimal4	Encoded as 8-byte signed integer (4 implicit decimals).	0x8000000000000000
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.
216	Gateway is standby.
217	Session login limit reached.
218	Partition not reachable by HF Gateway.
219	Partition not reachable by PS Gateway.
222	No Gateway available.
223	User entitlement data timeout.
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10004	Pre-trade risk limit for open orders on Business Unit level exceeded.
10005	Pre-trade risk limit for open orders on session level exceeded.
10006	Stop buy price not reasonable.
10007	Stop sell price not reasonable.
10008	GFD order is not executable on current business day.
10009	Execution restriction and instrument state mismatch.
10011	Order maintenance not allowed in current state.

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 6.0
- Build Number: 6.0.446.ga-6000446-14

4.1 Session Layer

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Connection Gateway Request	10020	Participant	Logon	A
Connection Gateway Response	10021	ETI Gateway	Logon	A
Session Logon	10000	Participant	Logon	A
Session Logon Response	10001	ETI Gateway	Logon	A
Session Logout	10002	Participant	Logout	5
Session Logout Response	10003	ETI Gateway	Logout	5
Session Logout Notification	10012	ETI Gateway	Logout	5
Heartbeat	10011	Participant	Heartbeat	0
Heartbeat Notification	10023	ETI Gateway	Heartbeat	0
Legal Notification	10037	ETI Gateway	UserNotification	CB
User Logon	10018	Participant	UserRequest	BE
User Logon Response	10019	ETI Gateway	UserResponse	BF
User Logout	10029	Participant	UserRequest	BE
User Logout Response	10024	ETI Gateway	UserResponse	BF
User Logout Notification	10043	ETI Gateway	Logout	5
Throttle Update Notification	10028	ETI Gateway	UserNotification	CB
Subscribe	10025	Participant	ApplicationMessageRequest	BW
Subscribe Response	10005	ETI Gateway	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 (28500)	Sender	FIX Message	MsgType (35)
New Order Single	10100	Participant	NewOrderSingle	D
New Order Single (short layout)	10125	Participant	NewOrderSingle	D

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
New Order Response (Standard Order)	10101	ETI Gateway	ExecutionReport	8
New Order Response (Lean Order)	10102	ETI Gateway	ExecutionReport	8
Immediate Execution Response	10103	ETI Gateway	ExecutionReport	8
Book Order Execution	10104	ETI Gateway	ExecutionReport	8
Replace Order Single	10106	Participant	OrderCancelReplaceRequest	G
Replace Order Single (short layout)	10126	Participant	OrderCancelReplaceRequest	G
Replace Order Response (Standard Order)	10107	ETI Gateway	ExecutionReport	8
Replace Order Response (Lean Order)	10108	ETI Gateway	ExecutionReport	8
Cancel Order Single	10109	Participant	OrderCancelRequest	F
Cancel Order Response (Standard Order)	10110	ETI Gateway	ExecutionReport	8
Cancel Order Response (Lean Order)	10111	ETI Gateway	ExecutionReport	8
Cancel Order Notification	10112	ETI Gateway	ExecutionReport	8
Order Mass Cancellation Request	10120	Participant	OrderMassActionRequest	CA
Order Mass Cancellation Response	10121	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Response No Hits	10124	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Notification	10122	ETI Gateway	OrderMassActionReport	BZ
Trailing Stop Order Update Notification	10127	ETI Gateway	ExecutionReport	8
Extended Order Information	10117	ETI Gateway	ExecutionReport	8
Extended Deletion Report	10128	ETI Gateway	ExecutionReport	8

4.3 Best Quote Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
BEST Quote Request	10412	Participant	Quote	S
BEST Quote Response	10413	ETI Gateway	QuoteAck	CW
BEST Quote Execution Notification	10414	ETI Gateway	QuoteExecutionReport	U8

4.4 Quote Handling

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Mass Quote	10405	Participant	MassQuote	i
Request For Quote Notification	10415	ETI Gateway	QuoteRequest	R
Mass Quote Response	10406	ETI Gateway	MassQuoteAcknowledgement	b
Quote Execution Notification	10407	ETI Gateway	QuoteExecutionReport	U8
Quote Mass Cancellation Request	10408	Participant	OrderMassActionRequest	CA
Quote Mass Cancellation Response	10409	ETI Gateway	OrderMassActionReport	BZ
Quote Mass Cancellation Notification	10410	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Request	10403	Participant	OrderMassActionRequest	CA
Quote Activation Response	10404	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Notification	10411	ETI Gateway	OrderMassActionReport	BZ

4.5 Quote and Cross Request

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Quote Request	10401	Participant	QuoteRequest	R
Quote Request Response	10402	ETI Gateway	RequestAcknowledge	U1
Cross Request Response	10119	ETI Gateway	RequestAcknowledge	U1
Cross Request	10118	Participant	CrossRequest	U16

4.6 Other

ETI Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Party Action Report	10042	ETI Gateway	PartyActionReport	DI
Trade Notification	10500	ETI Gateway	TradeCaptureReport	AE
Trade Notification Status	10501	ETI Gateway	TradingSessionStatus	h
Service Availability	10030	ETI Gateway	UserNotification	CB
News	10031	ETI Gateway	News	B
Entitlement Notification	10034	ETI Gateway	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.

Connection Gateway Request



Connection Gateway Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10020 (Logon, Msg-Type = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<i><Message Body></i>						
20055	PartyIDSessionID	Y	4	24	unsigned int	Session ID.
5948	PartitionID	N	2	28	unsigned int	To be set for HF sessions when asking for a partition specific gateway.
1408	DefaultCstmAppIVerID	Y	30	30	Fixed String (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
554	Password	Y	32	60	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F
25019	Pad4	U	4	92	Fixed String	not used

5.2 Connection Gateway Response

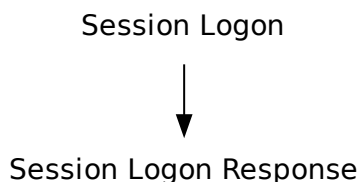
This message confirms the Connection Gateway request. For more details, please refer to the ETI Manual, chapter IP Addresses and Ports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10021 (Logon, Msg-Type = A)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><Message Body></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. 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. 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. 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. Note: Binary values are presented in little endian byte order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
28756	GatewayStatus	Y	1	48	unsigned int	Status of ETI Gateway <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Standby</td> </tr> <tr> <td>1</td> <td>Active</td> </tr> </table>	Value	Description	0	Standby	1	Active				
Value	Description															
0	Standby															
1	Active															
28757	SecondaryGateway-Status	Y	1	49	unsigned int	Status of Secondary ETI Gateway <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Standby</td> </tr> <tr> <td>1</td> <td>Active</td> </tr> </table>	Value	Description	0	Standby	1	Active				
Value	Description															
0	Standby															
1	Active															
28730	SessionMode	Y	1	50	unsigned int	Session type. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>HF</td> </tr> <tr> <td>2</td> <td>LF</td> </tr> </table>	Value	Description	1	HF	2	LF				
Value	Description															
1	HF															
2	LF															
339	TradSesMode	Y	1	51	unsigned int	Trading session mode. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>1</td> <td>Development</td> </tr> <tr> <td>2</td> <td>Simulation</td> </tr> <tr> <td>3</td> <td>Production</td> </tr> <tr> <td>4</td> <td>Acceptance</td> </tr> </table>	Value	Description	1	Development	2	Simulation	3	Production	4	Acceptance
Value	Description															
1	Development															
2	Simulation															
3	Production															
4	Acceptance															
25019	Pad4	U	4	52	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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10000 (Logon, Msg-Type = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<i><Message Body></i>						
108	HeartBtInt	N	4	24	unsigned int	Heartbeat interval 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. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
554	Password	Y	32	62	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1603	ApplicationSystem-Name	Y	30	187	Fixed String (0-terminable)	Provides the name of the application system being used to generate T7 ETI application messages. This will normally be a trading system, OMS, or EMS. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
1604	ApplicationSystem-Version	Y	30	217	Fixed String (0-terminable)	Provides the version of the application system being used to initiate T7 ETI application messages. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
1605	ApplicationSystem-Vendor	Y	30	247	Fixed String (0-terminable)	Provides the vendor of the application system. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25018	Pad3	U	3	277	Fixed String	not used

5.4 Session Logon Response

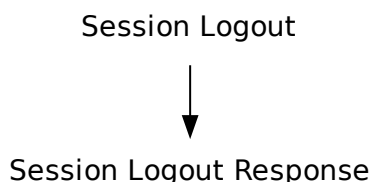
This message confirms the Session Logon request. For more details, please refer to the ETI Manual, chapters Session Authentication and Logon.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10001 (Logon, Msg-Type = A)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><Message Body></i>						
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnectLimit	Y	4	44	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.
108	HeartBtInt	Y	4	48	unsigned int	Heartbeat interval in milliseconds. See also the ETI Manual, chapter Heartbeat.
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the T7 system during session logon; to be communicated to helpdesk for troubleshooting.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1301	MarketID	Y	2	56	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>5</td> <td>XDUB</td> </tr> <tr> <td>*</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. <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 (0-terminable)	Indicates the T7 ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B,\x7D,\x7E										
28763	DefaultCstmAppVer-SubID	Y	5	89	Fixed String	ETI subversion. Identifies ETI changes within one ETI version. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C0002</td> <td>Cash subversion</td> </tr> </tbody> </table>	Value	Description	C0002	Cash subversion						
Value	Description															
C0002	Cash subversion															
25017	Pad2	U	2	94	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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10002 (Logout, Msg-Type = 5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used

5.6 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><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10003 (Logout, Msg-Type = 5)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10012 (Logout, Msg-Type = 5)
25017	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<i><Message Body></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. 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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 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><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10023 (Heartbeat, MsgType = 0)
25017	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.

5.10 Legal Notification

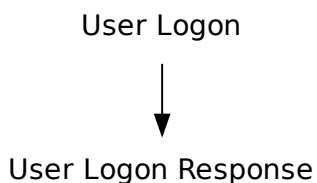
This message informs about the suspension from trading. For more details, please refer to the ETI Manual, chapter Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10037 (User-Notification, MsgType = CB)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
926	UserStatus	Y	1	50	unsigned int	The status of the User <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10</td> <td>Admission to trading suspended</td> </tr> <tr> <td>11</td> <td>Suspension revoked</td> </tr> </tbody> </table>	Value	Description	10	Admission to trading suspended	11	Suspension revoked
Value	Description											
10	Admission to trading suspended											
11	Suspension revoked											
25020	Pad5	U	5	51	Fixed String	not used						
30355	VarText	Y	2000	56	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E						

5.11 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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10018 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<i><Message Body></i>						
553	Username	Y	4	24	unsigned int	User ID.
554	Password	Y	32	28	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F
25019	Pad4	U	4	60	Fixed String	not used

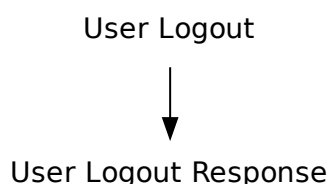
5.12 User Logon Response

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><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10019 (User-Response, MsgType = BF)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10029 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<i><Message Body></i>						
553	Username	Y	4	24	unsigned int	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><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10024 (User-Response, MsgType = BF)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10043 (Logout, Msg-Type = 5)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NotifHeader></i>										
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.				
<i><Message Body></i>										
926	UserStatus	Y	1	16	unsigned int	The status of the User <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Forced user logout by exchange</td> </tr> </tbody> </table>	Value	Description	7	Forced user logout by exchange
Value	Description									
7	Forced user logout by exchange									
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. Valid characters: \x09,\x0A,\x0D,\x20-\x7B,\x7D,\x7E				

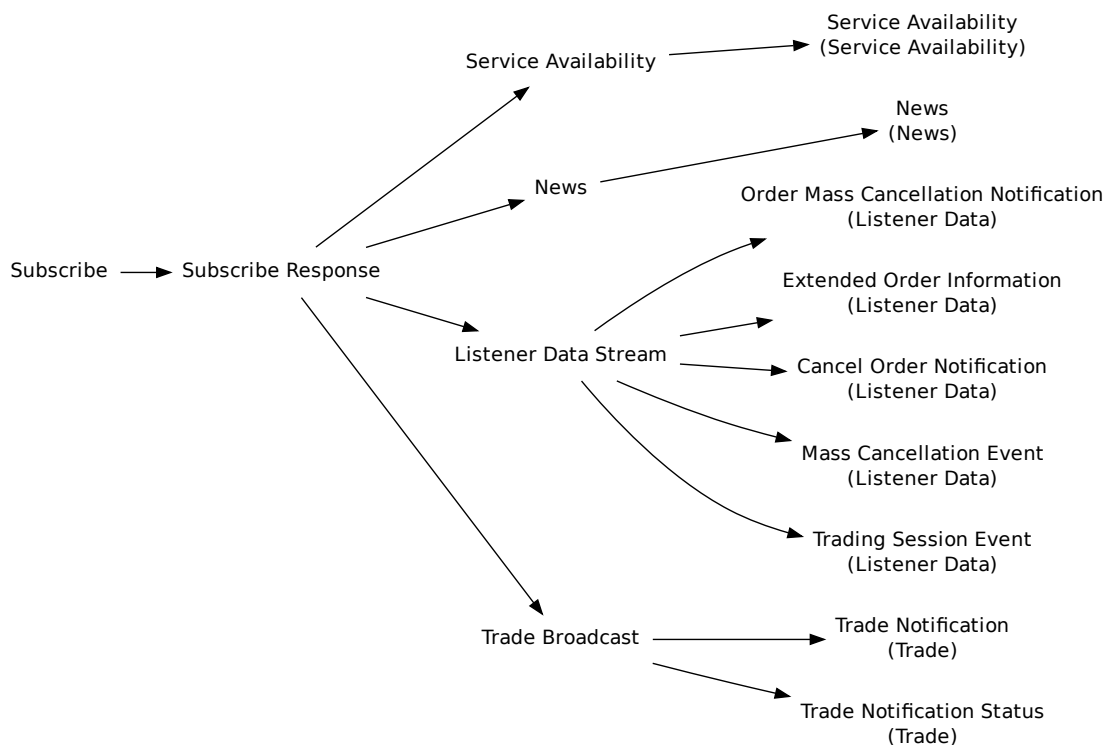
5.16 Throttle Update Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10028 (User-Notification, MsgType = CB)
25017	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<i><Message Body></i>						
1614	ThrottleTimeInterval	Y	8	16	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	24	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnect-Limit	Y	4	28	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the T7 ETI.

5.17 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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10025 (Application-MessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<i><Message Body></i>						

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. <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										

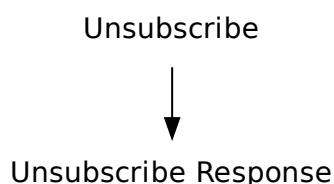
5.18 Subscribe Response

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><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10005 (Application-MessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><Message Body></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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10006 (Application-MessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<i><Message Body></i>						
28728	RefApplSubID	Y	4	24	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.
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.

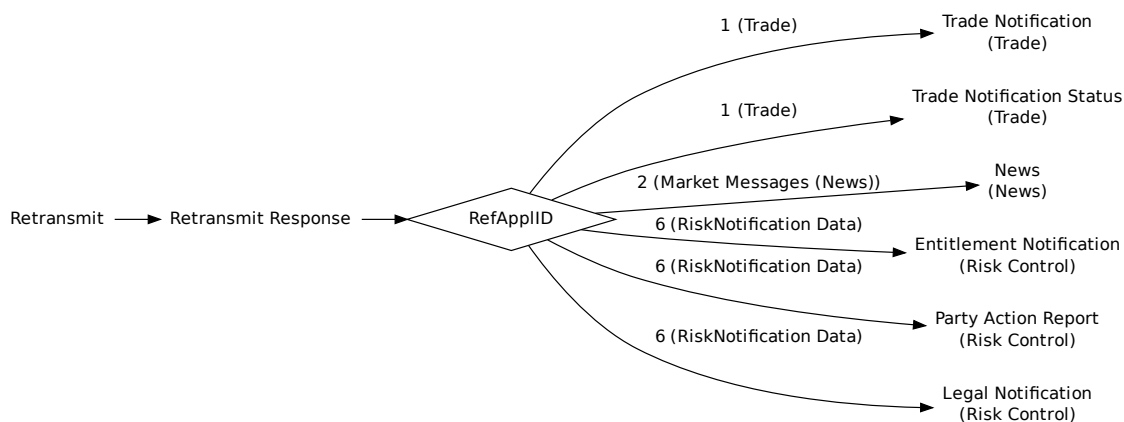
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10007 (Application-MessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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
- derivatives markets only: RefApplID = 9 (SRQS Maintenance) => request is sent to the SRQS service

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10008 (Application-MessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.								
50	SenderSubID	U	4	20	unsigned int	not used								
<i><Message Body></i>														
1182	ApplBegSeqNum	N	8	24	SeqNum	"no value" means first known sequence number: 1								
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.								
5948	PartitionID	Y	2	40	unsigned int	The application sequence numbers are only unique per RefApplID, SubscriptionScope and PartionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. For News and Risk Control broadcast to be set to 0.								
1355	RefApplID	Y	1	42	unsigned int	Application identifier of a T7 ETI data stream. <table border="1" data-bbox="1023 1099 1442 1272"> <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.

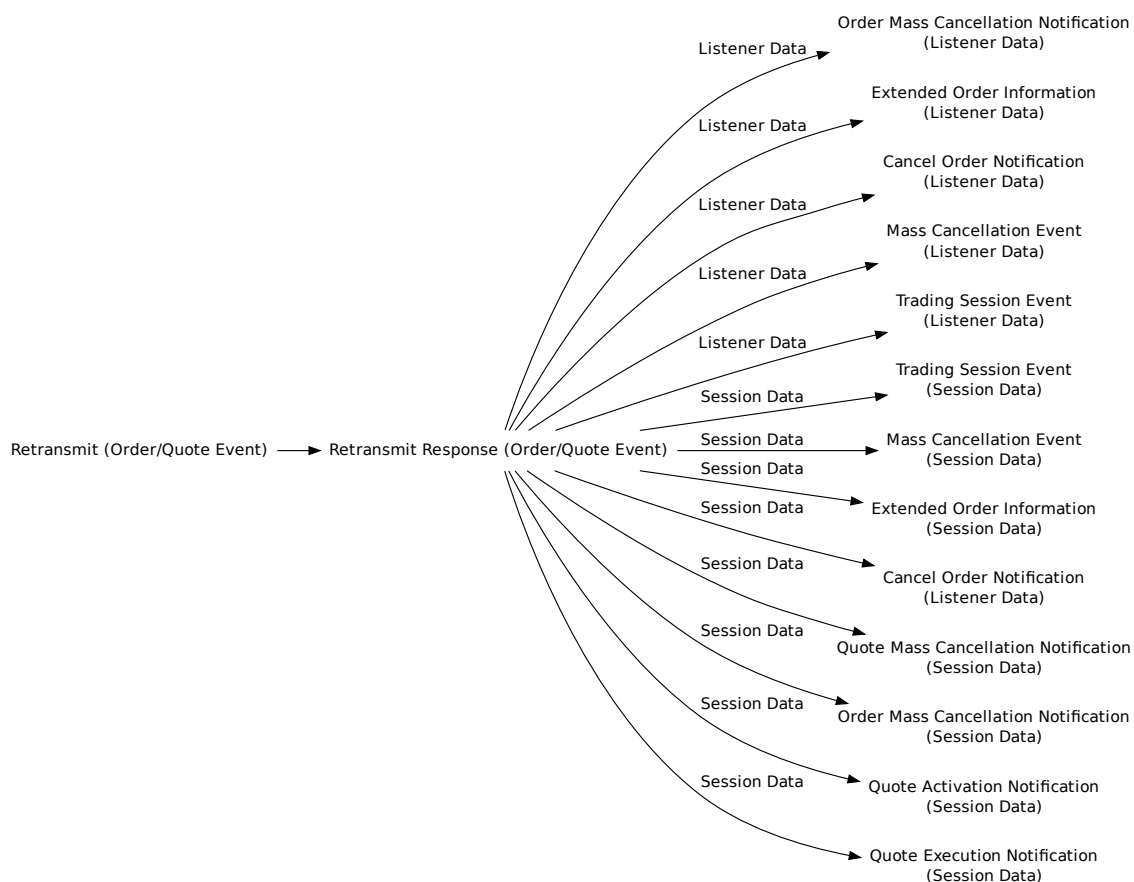
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10009 (Application-MessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><Message Body></i>						
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers. If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated 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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10026 (Application-MessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
50	SenderSubID	U	4	20	unsigned int	not used						
<i><Message Body></i>												
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the supported RefApplIDs): - Session Data: "no value" - Listener Data: session ID						
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers are only unique per RefApplID, 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. <table border="1" data-bbox="1023 1021 1442 1149"> <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><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10027 (Application-MessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><Message Body></i>						
1349	ApplTotalMessage-Count	Y	2	32	unsigned int	Total number of messages (fragments) included in transmission.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28719	ApplEndMsgID	N	16	34	data	Ending range of application message identifiers.If it is not set to the related request's ApplEndMsgID, the client will have to send another Retransmit request (with an updated ApplBegMsgID).
28722	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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10010 (Reject, Msg-Type = 3)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></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. <table border="1" data-bbox="1023 1480 1442 1570"> <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><Message Body></i>												
373	SessionRejectReason	Y	4	64	unsigned int	Error code. Valid values are listed after this table.						
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 1957 1442 2085"> <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											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25016	Pad1	U	1	71	Fixed String	not used
30355	VarText	Y	2000	72	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

Valid values of SessionRejectReason (datatype SessionRejectReason):

Valid Value	Description
1	Required Tag Missing
5	Value is incorrect (out of range) for this tag
7	Decryption problem
11	Invalid TemplateID
16	Incorrect NumInGroup count for repeating group
99	Other
100	Throttle limit exceeded
101	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
216	Login to a Standby Gateway
217	Number of Session Logins exceeds limit
218	Order Management request for for a partition that is not reachable by the HF Gateway
219	Order Management request for for a partition that is not reachable by the PS Gateway
222	No Gateway available
223	User Entitlement Data time out
10000	Order not found
10001	Price not reasonable
10002	Duplicate Order (CIOrdID)
10003	another quote activation request is pending for the same Product / Instrument Type / SessionID
10004	Book Order limit exceeded on BU level
10005	Book Order limit exceeded on Session level
10006	Stop buy price not reasonable
10007	Stop sell price not reasonable
10008	GFD order is not executable on current business day
10009	BOC order rejected in state other than cont.
10011	Order maintenance not allowed in current state

5.26 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.

Session List Inquire



Session List Inquire Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10035 (Session-DetailsListRequest, MsgType = U5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used

5.27 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><MessageHeaderOut></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10036 (SessionDetailsListResponse, MsgType = U6)								
25017	Pad2	U	2	6	Fixed String	not used								
<i><ResponseHeader></i>														
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.								
52	SendingTime	Y	8	16	UTCTimestamp	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><Message Body></i>														
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response								
25021	Pad6	U	6	34	Fixed String	not used								
<i><SessionsGrp></i>						Cardinality: 1-1000, Record counter: NoSessions								
20055	>PartyIDSessionID	Y	4	40	unsigned int	Session ID.								
28730	>SessionMode	Y	1	44	unsigned int	Session type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>HF</td> </tr> <tr> <td>2</td> <td>LF</td> </tr> <tr> <td>3</td> <td>GUI</td> </tr> </tbody> </table>	Value	Description	1	HF	2	LF	3	GUI
Value	Description													
1	HF													
2	LF													
3	GUI													
28735	>SessionSubMode	N	1	45	unsigned int	Set if SessionMode(28730) = 2(LF) <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trading Session</td> </tr> <tr> <td>1</td> <td>FIX Trading Session</td> </tr> <tr> <td>2</td> <td>Regular Back Office Session</td> </tr> </tbody> </table>	Value	Description	0	Regular Trading Session	1	FIX Trading Session	2	Regular Back Office Session
Value	Description													
0	Regular Trading Session													
1	FIX Trading Session													
2	Regular Back Office Session													
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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10040 (Trade-EnrichmentListRequest, MsgType = U7)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<i><Message Body></i>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

5.29 Trade Enrichment List Inquire Response

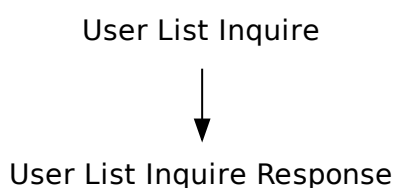
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10041 (Trade-EnrichmentListReport, MsgType = U9)
25017	Pad2	U	2	6	Fixed String	not used
<i><ResponseHeader></i>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	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><Message Body></i>						
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
28738	NoEnrichmentRules	Y	2	48	Counter	Number of enrichment rules in a response
25021	Pad6	U	6	50	Fixed String	not used
<i><EnrichmentRulesGrp></i>						Cardinality: 0-400, Record counter: NoEnrichmentRules
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule
25007	>FreeText1	N	12	58	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	70	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25107	>FreeText4	N	16	82	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25021	>Pad6	U	6	98	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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10038 (PartyDetailListRequest, MsgType = CF)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<i><Message Body></i>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

5.31 User List Inquire Response

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

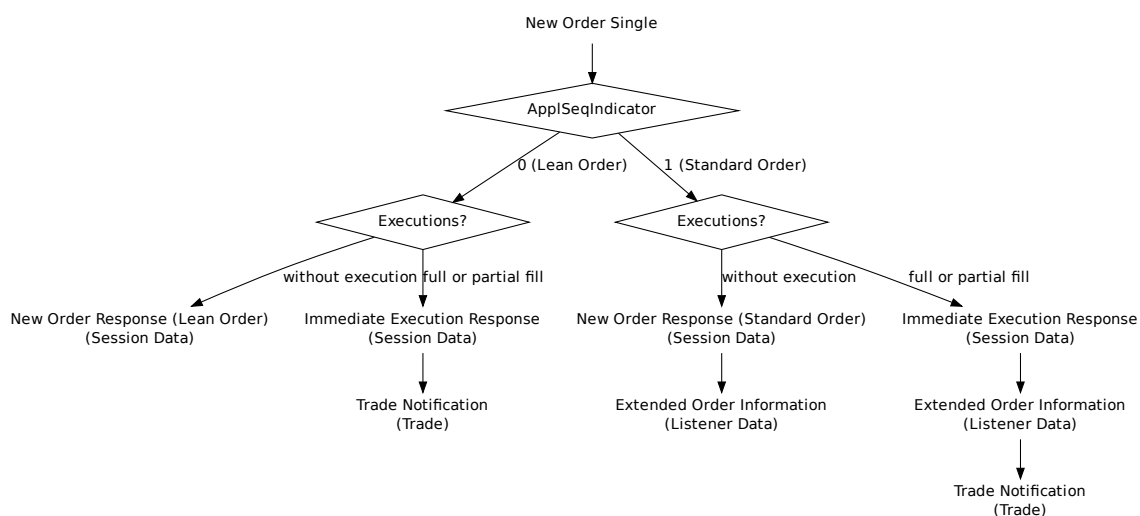
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
<i><MessageHeaderOut></i>														
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.								
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10039 (PartyDetailListReport, MsgType = CG)								
25017	Pad2	U	2	6	Fixed String	not used								
<i><ResponseHeader></i>														
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.								
52	SendingTime	Y	8	16	UTCTimestamp	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><Message Body></i>														
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request								
1671	NoPartyDetails	Y	2	48	Counter	Number of PartyDetailsGrp repeating group								
25021	Pad6	U	6	50	Fixed String	not used								
<i><PartyDetailsGrp></i>						Cardinality: 0-1000, Record counter: NoPartyDetails								
20212	>PartyDetail- IDExecutingTrader	Y	4	56	unsigned int	Trader ID								
22212	>PartyDetailExecuting- Trader	Y	6	60	Fixed String	Trader Name Valid characters: \x20,\x22-\x7B, \x7D,\x7E								
1674	>PartyDetailRole- Qualifier	Y	1	66	unsigned int	User Role <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>10</td> <td>Trader</td> </tr> <tr> <td>11</td> <td>Head Trader</td> </tr> <tr> <td>12</td> <td>Supervisor</td> </tr> </tbody> </table>	Value	Description	10	Trader	11	Head Trader	12	Supervisor
Value	Description													
10	Trader													
11	Head Trader													
12	Supervisor													
1672	>PartyDetailStatus	Y	1	67	unsigned int	Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table>	Value	Description	0	Active	1	Suspend		
Value	Description													
0	Active													
1	Suspend													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22276	>PartyDetailDeskID	N	3	68	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20
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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10100 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
44	Price	N	8	24	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
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.
25125	VolumeDiscoveryPrice	N	8	40	PriceType	Price limit a Volume Discovery Order can be executed at the midpoint

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25109	PegOffsetValueAbs	N	8	48	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	56	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
11	ClOrdID	N	8	64	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	72	signed int	Instrument identifier.
20003	PartyIDClientID	N	8	80	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.
20122	PartyIdInvestment-DecisionMaker	N	8	88	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	96	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
38	OrderQty	Y	4	104	Qty	Total Order Quantity.
1138	DisplayQty	N	4	108	Qty	Display quantity for iceberg orders
1085	DisplayLowQty	N	4	112	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	4	116	Qty	Maximum display quantity - used by iceberg orders with random refill
432	ExpireDate	N	4	120	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	124	signed int	Product identifier.
28744	MatchInstCrossID	N	4	128	unsigned int	Self Match Prevention ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
28703	ApplSeqIndicator	Y	1	132	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
54	Side	Y	1	133	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
40	OrdType	Y	1	134	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															
28710	PriceValidityCheckType	Y	1	135	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory				
Value	Description															
0	None															
2	Mandatory															
25126	ValueCheckTypeValue	Y	1	136	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
25127	ValueCheckType-Quantity	Y	1	137	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
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1	Check															

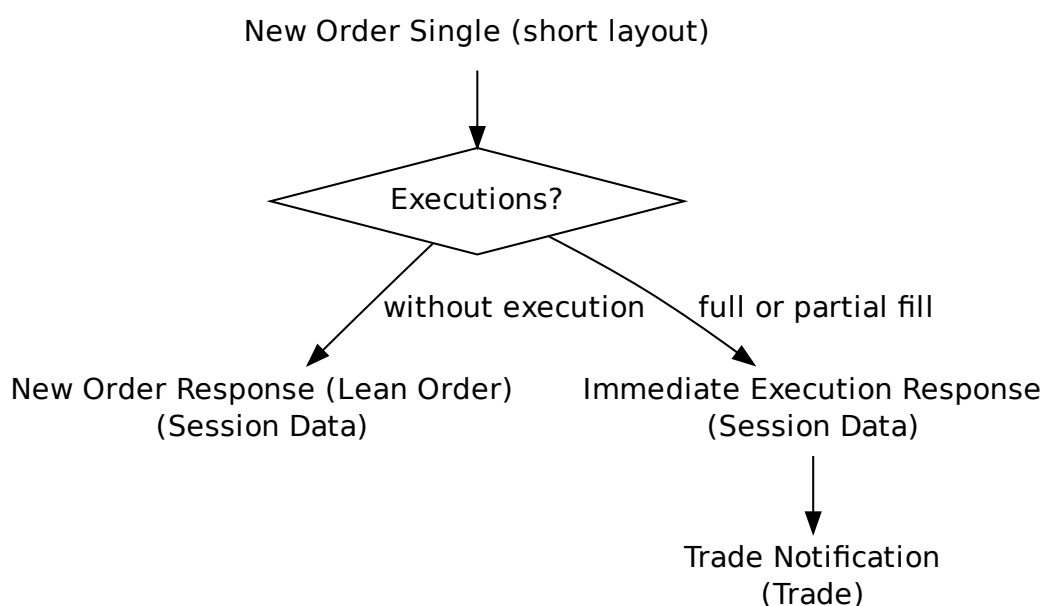
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
23002	OrderAttribute-LiquidityProvision	Y	1	138	unsigned int	<p>Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision								
Value	Description																			
1	Liquidity provision																			
0	No liquidity provision																			
59	TimeInForce	Y	1	139	unsigned int	<p>Execution and trading restriction parameters supported by T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC)	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	5	Good Till Crossing (GTX)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																			
0	Day (GFD)																			
1	Good Till Cancelled (GTC)																			
3	Immediate or Cancel (IOC)																			
4	Fill Or Kill (FOK)																			
5	Good Till Crossing (GTX)																			
6	Good Till Date (GTD) - Standard Orders only																			
18	ExecInst	Y	1	140	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	141	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	142	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
2704	ExDestinationType	N	1	143	unsigned int	<p>Identifies the type of execution destination for the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI						
Value	Description															
3	Can be traded on a trading venue or SI															
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	144	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															
25124	ExecutingTrader-Qualifier	Y	1	145	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															
25007	FreeText1	N	12	146	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>										

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	158	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25107	FreeText4	N	16	170	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
30011	FIXCOrdID	N	20	186	Fixed String	User defined client order ID Valid characters: \x20-\x7E
25017	Pad2	U	2	206	Fixed String	not used

6.2 New Order Single (short layout)

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10125 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
44	Price	Y	8	32	PriceType	Limit price.

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.						
20003	PartyIDClientID	N	8	48	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.						
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
38	OrderQty	Y	4	72	Qty	Total Order Quantity.						
28744	MatchInstCrossID	N	4	76	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	80	unsigned int	Identifies an enrichment rule						
54	Side	Y	1	82	unsigned int	Side of the order. <table border="1" data-bbox="1023 1442 1442 1570"> <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	83	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1" data-bbox="1023 1771 1442 1899"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory
Value	Description											
0	None											
2	Mandatory											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25126	ValueCheckTypeValue	Y	1	84	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
25127	ValueCheckType-Quantity	Y	1	85	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
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0	Do not check															
1	Check															
23002	OrderAttribute-LiquidityProvision	Y	1	86	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															
59	TimeInForce	Y	1	87	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC)	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC)															
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4	Fill Or Kill (FOK)															
18	ExecInst	Y	1	88	unsigned int	Instructions for order handling. <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	89	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
2704	ExDestinationType	N	1	90	unsigned int	<p>Identifies the type of execution destination for the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI						
Value	Description															
3	Can be traded on a trading venue or SI															
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	91	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
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22	Algo															
24	Human/Natural person															
25124	ExecutingTrader-Qualifier	Y	1	92	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															
25018	Pad3	U	3	93	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><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10101 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></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. <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. <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><Message Body></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. <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. <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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	105	IOC Order accepted	212	Book or Cancel Order accepted	107	FOK Order accepted
Value	Description															
101	Order add accepted															
105	IOC Order accepted															
212	Book or Cancel Order accepted															
107	FOK Order accepted															
2523	CrossedIndicator	Y	1	136	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)				
Value	Description															
0	No crossing (Order not subject to crossing)															
1	Cross rejected (Order subject to crossing and match prevented)															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1823	Triggered	Y	1	137	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO
Value	Description													
0	Not Triggered													
1	Triggered Stop													
2	Triggered OCO													
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><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10102 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></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. <table border="1" data-bbox="1023 1473 1441 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><Message Body></i>										
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
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															
2523	CrossedIndicator	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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10103 (Execution-Report, MsgType = 8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeaderME></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 1518 1442 1603"> <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. <table border="1" data-bbox="1023 1883 1442 2007"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><Message Body></i>												

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. <table border="1" data-bbox="1023 1384 1442 1637"> <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. <table border="1" data-bbox="1023 1715 1442 1839"> <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	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>	Value	Description	1	Partially filled	2	Filled	4	Cancelled						
Value	Description																			
1	Partially filled																			
2	Filled																			
4	Cancelled																			
150	ExecType	Y	1	164	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	F	Trade										
Value	Description																			
F	Trade																			
574	MatchType	Y	1	165	unsigned int	<p>The point in the matching process at which this trade was matched.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>9</td> <td>Systematic Internaliser</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> </tbody> </table>	Value	Description	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	9	Systematic Internaliser	11	Auto match resting order	12	Auto match at midpoint
Value	Description																			
4	Auto-match incoming order																			
5	Cross Auction																			
7	Call Auction																			
9	Systematic Internaliser																			
11	Auto match resting order																			
12	Auto match at midpoint																			
1823	Triggered	Y	1	166	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO						
Value	Description																			
0	Not Triggered																			
1	Triggered Stop																			
2	Triggered OCO																			
2523	CrossedIndicator	Y	1	167	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)																			
1362	NoFills	Y	1	168	Counter	Specifies the number of partial fills included in this Execution Report.														
25022	Pad7	U	7	169	Fixed String	not used														
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1364	>FillPx	Y	8	176	PriceType	Price of Fill.						
1365	>FillQty	Y	4	184	Qty	Quantity of Fill.						
28708	>FillMatchID	Y	4	188	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	192	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	196	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="1023 869 1442 994"> <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	197	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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10104 (Execution-Report, MsgType = 8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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. <table border="1" data-bbox="1023 1355 1442 1442"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	AppResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="1023 1525 1442 1653"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1848 1442 1975"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												

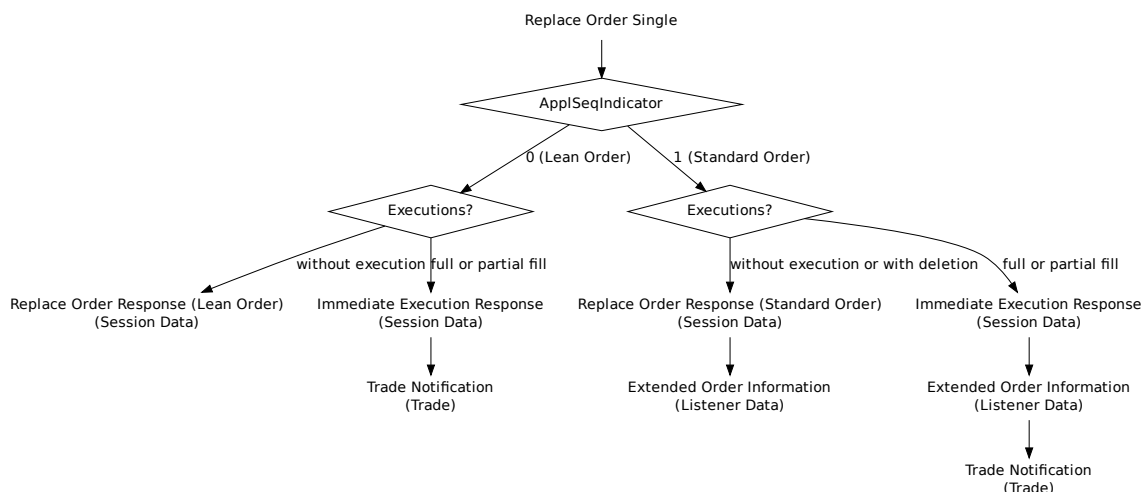
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.																		
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84	CxlQty	Y	4	120	Qty	Total quantity 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. <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>108</td> <td>Book Order executed</td> </tr> <tr> <td>164</td> <td>One-cancels-the-other Order has been triggered</td> </tr> <tr> <td>172</td> <td>Stop Order has been triggered</td> </tr> <tr> <td>150</td> <td>Closing Auction Order has been inactivated</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>155</td> <td>Order refreshed</td> </tr> </tbody> </table>	Value	Description	101	Order add accepted	108	Book Order executed	164	One-cancels-the-other Order has been triggered	172	Stop Order has been triggered	150	Closing Auction Order has been inactivated	199	Pending order cancellation executed (end of FREEZE state)	181	Ownership Changed	155	Order refreshed
Value	Description																							
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
39	OrdStatus	Y	1	131	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>	Value	Description	1	Partially filled	2	Filled	9	Suspended	4	Cancelled				
Value	Description																			
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2	Filled																			
9	Suspended																			
4	Cancelled																			
150	ExecType	Y	1	132	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	F	Trade	9	Suspended								
Value	Description																			
F	Trade																			
9	Suspended																			
574	MatchType	Y	1	133	unsigned int	<p>The point in the matching process at which this trade was matched.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>9</td> <td>Systematic Internaliser</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> </tbody> </table>	Value	Description	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	9	Systematic Internaliser	11	Auto match resting order	12	Auto match at midpoint
Value	Description																			
4	Auto-match incoming order																			
5	Cross Auction																			
7	Call Auction																			
9	Systematic Internaliser																			
11	Auto match resting order																			
12	Auto match at midpoint																			
1823	Triggered	Y	1	134	unsigned int	<p>Indicates if an order has been previously triggered.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO						
Value	Description																			
0	Not Triggered																			
1	Triggered Stop																			
2	Triggered OCO																			
2523	CrossedIndicator	Y	1	135	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)																			
30011	FIXCOrdID	N	20	136	Fixed String	<p>User defined client order ID Valid characters: \x20-\x7E</p>														

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
1362	NoFills	Y	1	156	Counter	Specifies the number of partial fills included in this Execution Report.										
25018	Pad3	U	3	157	Fixed String	not used										
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills										
1364	>FillPx	Y	8	160	PriceType	Price of Fill.										
1365	>FillQty	Y	4	168	Qty	Quantity of Fill.										
28708	>FillMatchID	Y	4	172	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	176	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	180	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="1023 1070 1442 1283"> <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	181	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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10106 (OrderCancel-ReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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.
25125	VolumeDiscoveryPrice	N	8	72	PriceType	Price limit a Volume Discovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	80	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	88	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
20003	PartyIDClientID	N	8	96	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.
20122	PartyIDInvestment-DecisionMaker	N	8	104	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	112	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
38	OrderQty	Y	4	120	Qty	Total Order Quantity.
1138	DisplayQty	N	4	124	Qty	Display quantity for iceberg orders
1085	DisplayLowQty	N	4	128	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	4	132	Qty	Maximum display quantity - used by iceberg orders with random refill
432	ExpireDate	N	4	136	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	140	signed int	Product identifier.
28744	MatchInstCrossID	N	4	144	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSessionID	N	4	148	unsigned int	Session ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
28703	ApplSeqIndicator	Y	1	152	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required				
Value	Description															
0	No Recovery Required															
1	Recovery Required															
54	Side	Y	1	153	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description															
1	Buy															
2	Sell															
40	OrdType	Y	1	154	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop Limit															
28710	PriceValidityCheckType	Y	1	155	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory				
Value	Description															
0	None															
2	Mandatory															
25126	ValueCheckTypeValue	Y	1	156	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
25127	ValueCheckType-Quantity	Y	1	157	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															

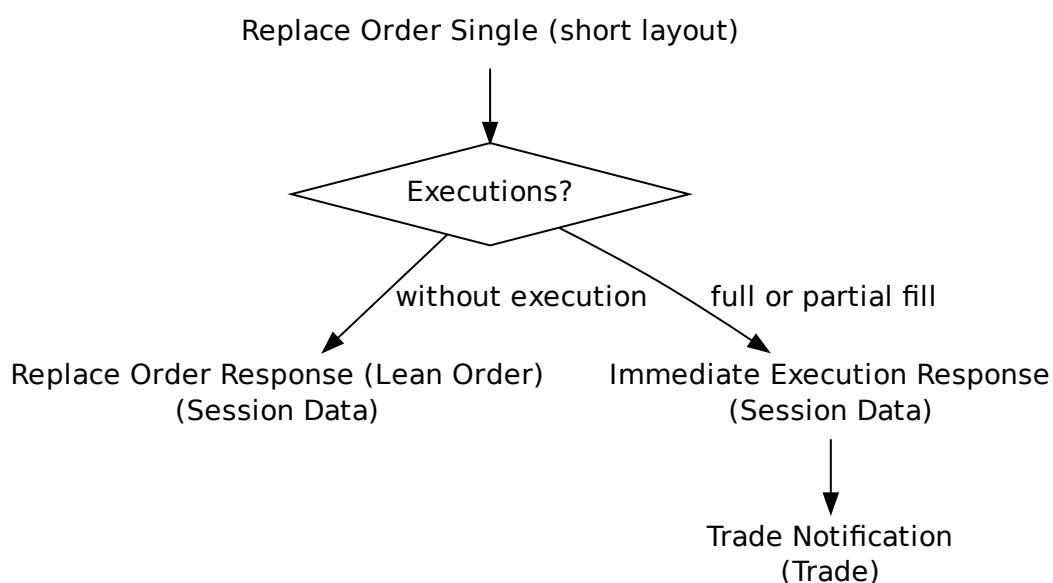
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
23002	OrderAttribute-LiquidityProvision	Y	1	158	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision								
Value	Description																			
1	Liquidity provision																			
0	No liquidity provision																			
59	TimeInForce	Y	1	159	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC)	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	5	Good Till Crossing (GTX)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																			
0	Day (GFD)																			
1	Good Till Cancelled (GTC)																			
3	Immediate or Cancel (IOC)																			
4	Fill Or Kill (FOK)																			
5	Good Till Crossing (GTX)																			
6	Good Till Date (GTD) - Standard Orders only																			
18	ExecInst	Y	1	160	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')				
Value	Description																			
1	Persistent Order (FIX value 'H')																			
2	Non-persistent Order (FIX value 'Q')																			
5	Persistent and Book or Cancel order (FIX value 'H 6')																			
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')																			
625	TradingSessionSubID	N	1	161	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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	162	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	163	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
2704	ExDestinationType	N	1	164	unsigned int	<p>Identifies the type of execution destination for the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI						
Value	Description															
3	Can be traded on a trading venue or SI															
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	165	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	Y	1	166	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
28743	OwnershipIndicator	Y	1	167	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	168	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>						
25008	FreeText2	N	12	180	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20,\x22-\x7B,\x7D,\x7E</p>						
25107	FreeText4	N	16	192	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>						
30011	FIXCIClientID	N	20	208	Fixed String	<p>User defined client order ID</p> <p>Valid characters: \x20-\x7E</p>						
25019	Pad4	U	4	228	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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10126 (OrderCancel-ReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

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).						
20003	PartyIDClientID	N	8	56	unsigned int	Client Identifier field (ESMA Field 3 (Section A))used to identify the client of an order for agent account of the member or participant of the trading venue.						
20122	PartyIDInvestment-DecisionMaker	N	8	64	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	72	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
38	OrderQty	Y	4	80	Qty	Total Order Quantity.						
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	88	unsigned int	Identifies an enrichment rule						
54	Side	Y	1	90	unsigned int	Side of the order. <table border="1" data-bbox="1023 1563 1441 1693"> <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	91	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1" data-bbox="1023 1895 1441 2022"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory
Value	Description											
0	None											
2	Mandatory											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
25126	ValueCheckTypeValue	Y	1	92	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
25127	ValueCheckType-Quantity	Y	1	93	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check				
Value	Description															
0	Do not check															
1	Check															
23002	OrderAttribute-LiquidityProvision	Y	1	94	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision				
Value	Description															
1	Liquidity provision															
0	No liquidity provision															
59	TimeInForce	Y	1	95	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC)	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)
Value	Description															
0	Day (GFD)															
1	Good Till Cancelled (GTC)															
3	Immediate or Cancel (IOC)															
4	Fill Or Kill (FOK)															
18	ExecInst	Y	1	96	unsigned int	Instructions for order handling. <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	97	unsigned int	<p>This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
5	Principal (Proprietary)															
6	MarketMaker															
9	Riskless Principal															
2704	ExDestinationType	N	1	98	unsigned int	<p>Identifies the type of execution destination for the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI						
Value	Description															
3	Can be traded on a trading venue or SI															
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	99	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															
25124	ExecutingTrader-Qualifier	Y	1	100	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person				
Value	Description															
22	Algo															
24	Human/Natural person															
25018	Pad3	U	3	101	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><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10107 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></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. <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	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. <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><Message Body></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. <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. <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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>181</td> <td>Ownership Changed</td> </tr> <tr> <td>212</td> <td>Book or Cancel Order accepted</td> </tr> <tr> <td>107</td> <td>FOK Order accepted</td> </tr> </tbody> </table>	Value	Description	102	Order modify accepted	105	IOC Order accepted	181	Ownership Changed	212	Book or Cancel Order accepted	107	FOK Order accepted
Value	Description																	
102	Order modify accepted																	
105	IOC Order accepted																	
181	Ownership Changed																	
212	Book or Cancel Order accepted																	
107	FOK Order accepted																	
2523	CrossedIndicator	Y	1	160	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)						
Value	Description																	
0	No crossing (Order not subject to crossing)																	
1	Cross rejected (Order subject to crossing and match prevented)																	
1823	Triggered	Y	1	161	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO				
Value	Description																	
0	Not Triggered																	
1	Triggered Stop																	
2	Triggered OCO																	
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.

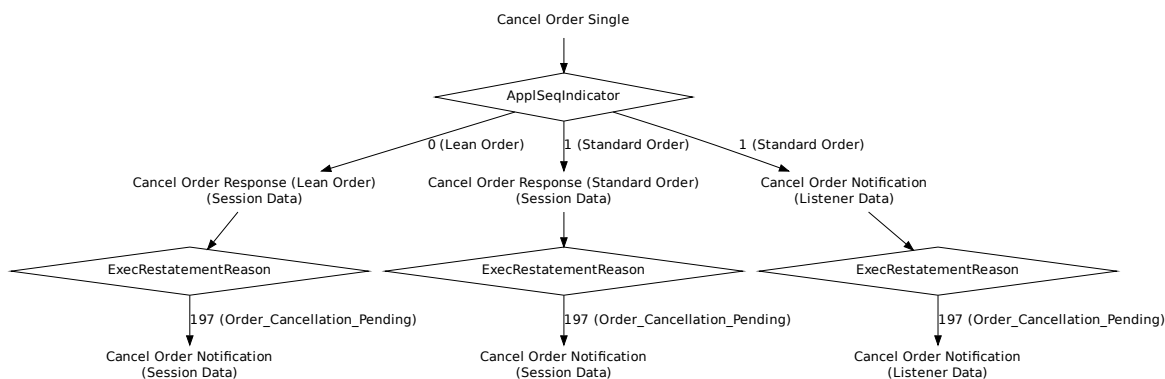
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10108 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></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. <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><Message Body></i>										
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.				
48	SecurityID	Y	8	88	signed int	Instrument identifier.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.												
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	9	Suspended
Value	Description																	
0	New																	
1	Partially filled																	
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9	Suspended																	
150	ExecType	Y	1	133	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>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. <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																	
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212	Book or Cancel Order accepted																	
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
2523	CrossedIndicator	Y	1	136	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)		
Value	Description													
0	No crossing (Order not subject to crossing)													
1	Cross rejected (Order subject to crossing and match prevented)													
1823	Triggered	Y	1	137	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO
Value	Description													
0	Not Triggered													
1	Triggered Stop													
2	Triggered OCO													
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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10109 (OrderCancel-Request, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-DecisionMaker	N	8	56	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	64	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.						
20655	TargetPartyIDSessionID	N	4	76	unsigned int	Session ID that entered the order.						
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	80	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="1023 1301 1442 1429"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	81	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="1023 1610 1442 1738"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
30011	FIXCOrdID	N	20	82	Fixed String	User defined client order ID Valid characters: \x20-\x7E						
25017	Pad2	U	2	102	Fixed String	not used						

6.12 Cancel Order Response (Standard Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10110 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><ResponseHeaderME></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. <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	AppIMsgID	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. <table border="1" data-bbox="1023 1839 1442 1926"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
<i><Message Body></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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended
Value	Description													
4	Cancelled													
6	Pending Cancel (i.e. result of Order Cancel Request)													
9	Suspended													
150	ExecType	Y	1	133	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)		
Value	Description													
4	Cancelled													
6	Pending Cancel (e.g. result of Order Cancel Request)													
378	ExecRestatement-Reason	Y	2	134	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion		
Value	Description													
103	Order delete accepted													
197	Pending order deletion													

6.13 Cancel Order Response (Lean Order)

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10111 (Execution-Report, MsgType = 8)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></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. <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><Message Body></i>										
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.				
48	SecurityID	Y	8	88	signed int	Instrument identifier.				

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

6.14 Cancel Order Notification

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10112 (Execution-Report, MsgType = 8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1473 1442 1603"> <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 1682 1442 1812"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											

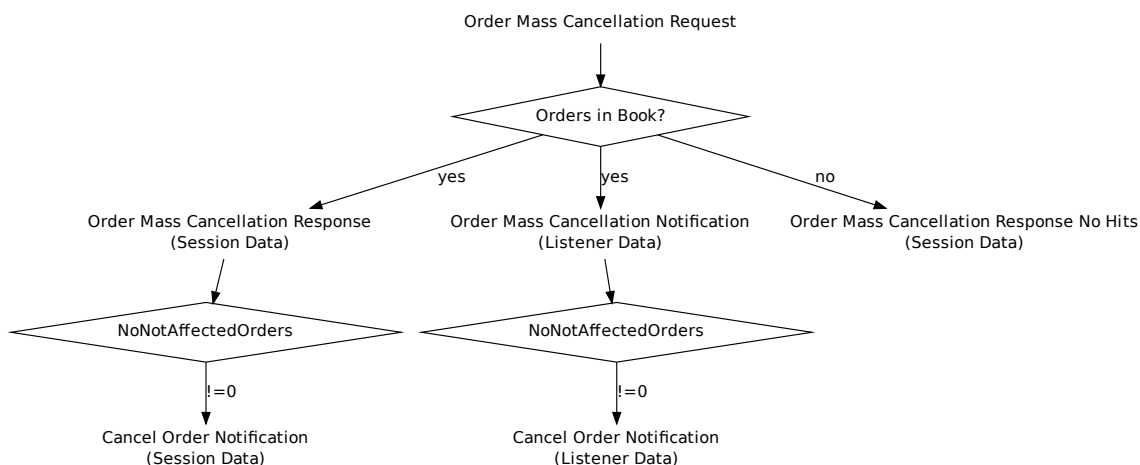
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message
Value	Description									
1	Last Message									
25022	Pad7	U	7	57	Fixed String	not used				
<i><Message Body></i>										
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.				
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.				
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.				
48	SecurityID	Y	8	88	signed int	Instrument identifier.				
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.				
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.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
378	ExecRestatement-Reason	Y	2	124	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>197</td> <td>Pending order deletion</td> </tr> <tr> <td>199</td> <td>Pending order cancellation executed (end of FREEZE state)</td> </tr> <tr> <td>0</td> <td>Corporate Action</td> </tr> <tr> <td>146</td> <td>End of Day processing</td> </tr> <tr> <td>8</td> <td>Exchange option</td> </tr> <tr> <td>292</td> <td>Dividend Payment</td> </tr> <tr> <td>294</td> <td>Last Trading Day</td> </tr> <tr> <td>295</td> <td>Trading Parameter Change</td> </tr> <tr> <td>296</td> <td>Currency Change</td> </tr> <tr> <td>297</td> <td>Product Assignment Change / Special Event</td> </tr> <tr> <td>298</td> <td>Reference Price Change</td> </tr> <tr> <td>148</td> <td>Order expiration</td> </tr> <tr> <td>300</td> <td>Tick Rule Change</td> </tr> </tbody> </table>	Value	Description	103	Order delete accepted	197	Pending order deletion	199	Pending order cancellation executed (end of FREEZE state)	0	Corporate Action	146	End of Day processing	8	Exchange option	292	Dividend Payment	294	Last Trading Day	295	Trading Parameter Change	296	Currency Change	297	Product Assignment Change / Special Event	298	Reference Price Change	148	Order expiration	300	Tick Rule Change
Value	Description																																			
103	Order delete accepted																																			
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295	Trading Parameter Change																																			
296	Currency Change																																			
297	Product Assignment Change / Special Event																																			
298	Reference Price Change																																			
148	Order expiration																																			
300	Tick Rule Change																																			
20007	PartyIDEnteringFirm	N	1	126	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision																								
Value	Description																																			
1	Participant																																			
2	Market Supervision																																			
39	OrdStatus	Y	1	127	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended																						
Value	Description																																			
4	Cancelled																																			
6	Pending Cancel (i.e. result of Order Cancel Request)																																			
9	Suspended																																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
150	ExecType	Y	1	128	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)
Value	Description											
4	Cancelled											
6	Pending Cancel (e.g. result of Order Cancel Request)											
54	Side	Y	1	129	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
30011	FIXCOrdID	N	20	130	Fixed String	User defined client order ID Valid characters: \x20-\x7E						
25017	Pad2	U	2	150	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><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10120 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Price boundary for deletion.
20122	PartyIDInvestment-DecisionMaker	N	8	40	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25123	ExecutingTrader	N	8	48	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.						
20655	TargetPartyIDSessionID	N	4	60	unsigned int	Session ID.						
20612	TargetParty- IDExecutingTrader	N	4	64	unsigned int	Owning User ID.						
54	Side	N	1	68	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
21222	PartyIDInvestment- DecisionMakerQualifier	N	1	69	unsigned int	Qualifier for field PartyIDInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader- Qualifier	Y	1	70	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25016	Pad1	U	1	71	Fixed String	not used						

6.16 Order Mass Cancellation Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10121 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeaderME></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	AppID	Y	1	62	unsigned int	Identifier for an ETI data stream. <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	AppMsgID	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 1971"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><Message Body></i>												
1369	MassActionReportID	Y	8	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><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10124 (OrderMassActionReport, MsgType = BZ)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></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. <table border="1" data-bbox="1023 1473 1442 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><Message Body></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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10122 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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 1384 1442 1518"> <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 1597 1442 1731"> <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 1921 1442 2056"> <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	Price boundary for deletion.																
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.																
20655	TargetPartyIDSessionID	Y	4	92	unsigned int	Session ID.																
20612	TargetParty- 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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision										
Value	Description																					
1	Participant																					
2	Market Supervision																					
28721	MassActionReason	Y	1	109	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> </tbody> </table>	Value	Description	0	No special reason	1	Trading was stopped	2	Emergency	6	Session loss or logout	7	Duplicate Session Login	8	Clearing Risk Control	107	Instrument Suspended
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107	Instrument Suspended																					
18	ExecInst	Y	1	110	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Persistent and non-persistent orders affected (FIX value 'H Q')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> </tbody> </table>	Value	Description	3	Persistent and non-persistent orders affected (FIX value 'H Q')	2	Non-persistent Order (FIX value 'Q')										
Value	Description																					
3	Persistent and non-persistent orders affected (FIX value 'H Q')																					
2	Non-persistent Order (FIX value 'Q')																					
54	Side	N	1	111	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell										
Value	Description																					
1	Buy																					
2	Sell																					

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	112	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	120	unsigned int	Original Client Order ID of an order whose cancellation is pending.
<AffectedOrdGrp>						Cardinality: 0-500, Record counter: NoAffectedOrders
535	>AffectedOrderID	Y	8	0	unsigned int	Exchange Order ID of a persistent order affected by a mass cancel request.
1824	>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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10127 (Execution-Report, MsgType = 8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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 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	AppResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="1023 1646 1442 1774"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
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 1966 1442 2051"> <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.						
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. <table border="1" data-bbox="1023 1294 1442 1384"> <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. <table border="1" data-bbox="1023 1496 1442 1585"> <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. <table border="1" data-bbox="1023 1697 1442 1787"> <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. <table border="1" data-bbox="1023 1861 1442 1995"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
30011	FIXClOrdID	N	20	129	Fixed String	User defined client order ID Valid characters: \x20-\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25018	Pad3	U	3	149	Fixed String	not used

6.20 Extended Order Information

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10117 (Execution-Report, MsgType = 8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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. <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
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1352	AppResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
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Value	Description											
0	Not Last Message											
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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.
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.
25125	VolumeDiscoveryPrice	N	8	136	PriceType	Price limit a Volume Discovery Order can be executed at the midpoint
25109	PegOffsetValueAbs	N	8	144	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	152	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
1300	MarketSegmentID	Y	4	160	signed int	Product identifier.
25108	OrderIDSfx	Y	4	164	unsigned int	System order version number.
151	LeavesQty	Y	4	168	Qty	Remaining quantity of an order.
14	CumQty	Y	4	172	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	176	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	4	180	Qty	Total Order Quantity.
1138	DisplayQty	N	4	184	Qty	Display quantity for iceberg orders
1085	DisplayLowQty	N	4	188	Qty	Minimum display quantity - used by iceberg orders with random refill
1086	DisplayHighQty	N	4	192	Qty	Maximum display quantity - used by iceberg orders with random refill
432	ExpireDate	N	4	196	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	200	unsigned int	Self Match Prevention ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																										
20059	PartyIDExecutingUnit	Y	4	204	unsigned int	Business Unit ID.																																										
20055	PartyIDSessionID	Y	4	208	unsigned int	Session ID.																																										
20012	PartyIDExecuting-Trader	Y	4	212	unsigned int	Owning User ID.																																										
20036	PartyIDEnteringTrader	N	4	216	unsigned int	Entering User ID.																																										
378	ExecRestatement-Reason	Y	2	220	unsigned int	Code to further qualify the field Exec-Type (150) of the Execution Report (8) message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order book restatement</td> </tr> <tr> <td>101</td> <td>Order add accepted</td> </tr> <tr> <td>102</td> <td>Order modify accepted</td> </tr> <tr> <td>103</td> <td>Order delete accepted</td> </tr> <tr> <td>105</td> <td>IOC Order accepted</td> </tr> <tr> <td>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>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	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
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
20007	PartyIDEnteringFirm	N	1	222	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision										
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39	OrdStatus	Y	1	223	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	9	Suspended				
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Value	Description																					
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9	Suspended																					
D	Restated																					
L	Triggered																					
F	Trade																					
574	MatchType	N	1	225	unsigned int	The point in the matching process at which this trade was matched. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>9</td> <td>Systematic Internaliser</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> </tbody> </table>	Value	Description	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	9	Systematic Internaliser	11	Auto match resting order	12	Auto match at midpoint		
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Value	Description																					
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
40	OrdType	Y	1	227	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit				
Value	Description																			
1	Market																			
2	Limit																			
3	Stop																			
4	Stop Limit																			
1815	TradingCapacity	Y	1	228	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>8</td> <td>Systematic Internaliser</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	8	Systematic Internaliser	9	Riskless Principal		
Value	Description																			
1	Customer (Agency)																			
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8	Systematic Internaliser																			
9	Riskless Principal																			
59	TimelnForce	N	1	229	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC)	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	5	Good Till Crossing (GTX)	6	Good Till Date (GTD) - Standard Orders only
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18	ExecInst	N	1	230	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')				
Value	Description																			
1	Persistent Order (FIX value 'H')																			
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
625	TradingSessionSubID	N	1	231	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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	232	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required		
Value	Description													
0	No Recovery Required													
1	Recovery Required													
2704	ExDestinationType	N	1	233	unsigned int	Identifies the type of execution destination for the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI				
Value	Description													
3	Can be traded on a trading venue or SI													
25007	FreeText1	N	12	234	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E								
25008	FreeText2	N	12	246	Fixed String	Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets. Valid characters: \x20,\x22-\x7B,\x7D,\x7E								
25107	FreeText4	N	16	258	Fixed String	Fourth free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E								
30011	FIXCOrdID	N	20	274	Fixed String	User defined client order ID Valid characters: \x20-\x7E								
1362	NoFills	Y	1	294	Counter	Specifies the number of partial fills included in this Execution Report.								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
1823	Triggered	Y	1	295	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO				
Value	Description																	
0	Not Triggered																	
1	Triggered Stop																	
2	Triggered OCO																	
2523	CrossedIndicator	Y	1	296	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)						
Value	Description																	
0	No crossing (Order not subject to crossing)																	
1	Cross rejected (Order subject to crossing and match prevented)																	
25022	Pad7	U	7	297	Fixed String	not used												
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills												
1364	>FillPx	Y	8	304	PriceType	Price of Fill.												
1365	>FillQty	Y	4	312	Qty	Quantity of Fill.												
28708	>FillMatchID	Y	4	316	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	320	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	324	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>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	325	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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10128 (Execution-Report, MsgType = 8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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 1646 1441 1774"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
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 1968 1441 2051"> <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.
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.
25125	VolumeDiscoveryPrice	N	8	128	PriceType	Price limit a Volume Discovery Order can be executed at the midpoint
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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																				
20055	PartyIDSessionID	Y	4	200	unsigned int	Session ID.																																				
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Corporate Action</td> </tr> <tr> <td>8</td> <td>Exchange option</td> </tr> <tr> <td>237</td> <td>Order quantity exceeds maximum quantity</td> </tr> <tr> <td>238</td> <td>Invalid limit price</td> </tr> <tr> <td>241</td> <td>User does not exist anymore</td> </tr> <tr> <td>242</td> <td>Session does not exist anymore</td> </tr> <tr> <td>243</td> <td>Invalid stop price</td> </tr> <tr> <td>245</td> <td>Instrument does not exist anymore</td> </tr> <tr> <td>246</td> <td>Business Unit Risk Event</td> </tr> <tr> <td>292</td> <td>Dividend Payment</td> </tr> <tr> <td>294</td> <td>Last Trading Day</td> </tr> <tr> <td>295</td> <td>Trading Parameter Change</td> </tr> <tr> <td>296</td> <td>Currency Change</td> </tr> <tr> <td>297</td> <td>Product Assignment Change / Special Event</td> </tr> <tr> <td>298</td> <td>Reference Price Change</td> </tr> <tr> <td>300</td> <td>Tick Rule Change</td> </tr> <tr> <td>148</td> <td>Order expiration</td> </tr> </tbody> </table>	Value	Description	0	Corporate Action	8	Exchange option	237	Order quantity exceeds maximum quantity	238	Invalid limit price	241	User does not exist anymore	242	Session does not exist anymore	243	Invalid stop price	245	Instrument does not exist anymore	246	Business Unit Risk Event	292	Dividend Payment	294	Last Trading Day	295	Trading Parameter Change	296	Currency Change	297	Product Assignment Change / Special Event	298	Reference Price Change	300	Tick Rule Change	148	Order expiration
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298	Reference Price Change																																									
300	Tick Rule Change																																									
148	Order expiration																																									
39	OrdStatus	Y	1	214	char	Conveys the current status of an order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>	Value	Description	4	Cancelled																																
Value	Description																																									
4	Cancelled																																									
150	ExecType	Y	1	215	char	The reason why this message was generated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> </tbody> </table>	Value	Description	4	Cancelled																																
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
54	Side	Y	1	216	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell								
Value	Description																			
1	Buy																			
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40	OrdType	Y	1	217	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit				
Value	Description																			
1	Market																			
2	Limit																			
3	Stop																			
4	Stop Limit																			
1815	TradingCapacity	Y	1	218	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>MarketMaker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	9	Riskless Principal				
Value	Description																			
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5	Principal (Proprietary)																			
6	MarketMaker																			
9	Riskless Principal																			
59	TimelnForce	N	1	219	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC)</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>5</td> <td>Good Till Crossing (GTX)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC)	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	5	Good Till Crossing (GTX)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																			
0	Day (GFD)																			
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18	ExecInst	N	1	220	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>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')																			
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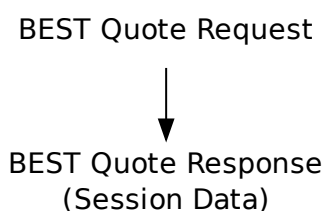
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
625	TradingSessionSubID	N	1	221	unsigned int	Marks a certain order as a closing auction one. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <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
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28703	AppSeqIndicator	N	1	222	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required		
Value	Description													
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2704	ExDestinationType	N	1	223	unsigned int	Identifies the type of execution destination for the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Can be traded on a trading venue or SI</td> </tr> </tbody> </table>	Value	Description	3	Can be traded on a trading venue or SI				
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30011	FIXCOrdID	N	20	264	Fixed String	User defined client order ID Valid characters: \x20-\x7E								

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
1823	Triggered	Y	1	284	unsigned int	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO
Value	Description													
0	Not Triggered													
1	Triggered Stop													
2	Triggered OCO													
25018	Pad3	U	3	285	Fixed String	not used								

7 Best Quote Handling

7.1 BEST Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10412 (Quote, Msg-Type = S)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.
48	SecurityID	Y	8	32	signed int	Instrument identifier.
132	BidPx	N	8	40	PriceType	Bid price/rate.
133	OfferPx	N	8	48	PriceType	Offer price/rate.
28751	PegOffsetValueBidPx	N	8	56	PriceType	Reserved bid Quantity of a Xetra BEST quote
28752	PegOffsetValueOfferPx	N	8	64	PriceType	Reserved offer Quantity of a Xetra BEST quote

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
20122	PartyIdInvestment-DecisionMaker	N	8	72	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	80	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
134	BidSize	N	4	88	Qty	Quantity of bid.						
135	OfferSize	N	4	92	Qty	Quantity of offer.						
28753	ReservedBidSize	N	4	96	unsigned int	Reserved bid Quantity of a Xetra BEST quote						
28754	ReservedOfferSize	N	4	100	unsigned int	Reserved offer Quantity of a Xetra BEST quote						
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.						
25033	EnrichmentRuleID	N	2	108	unsigned int	Identifies an enrichment rule						
23002	OrderAttribute-LiquidityProvision	Y	1	110	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1" data-bbox="1023 1429 1442 1556"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
25127	ValueCheckType-Quantity	Y	1	111	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1" data-bbox="1023 1731 1442 1859"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	112	unsigned int	<p>Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	113	unsigned int	<p>Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25021	Pad6	U	6	114	Fixed String	not used						

7.2 BEST Quote Response

BEST Quote Response

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10413 (QuoteAck, MsgType = CW)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></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. <table border="1" data-bbox="1023 1435 1441 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><Message Body></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.				
48	SecurityID	Y	8	80	signed int	Instrument identifier.				
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.				
28547	BidCxlSize	N	4	92	Qty	Quote quantity that has been cancelled on the buy side.				
28548	OfferCxlSize	N	4	96	Qty	Quote quantity that has been cancelled on the sell side.				
25019	Pad4	U	4	100	Fixed String	not used				

7.3 BEST Quote Execution Notification

BEST Quote execution notification

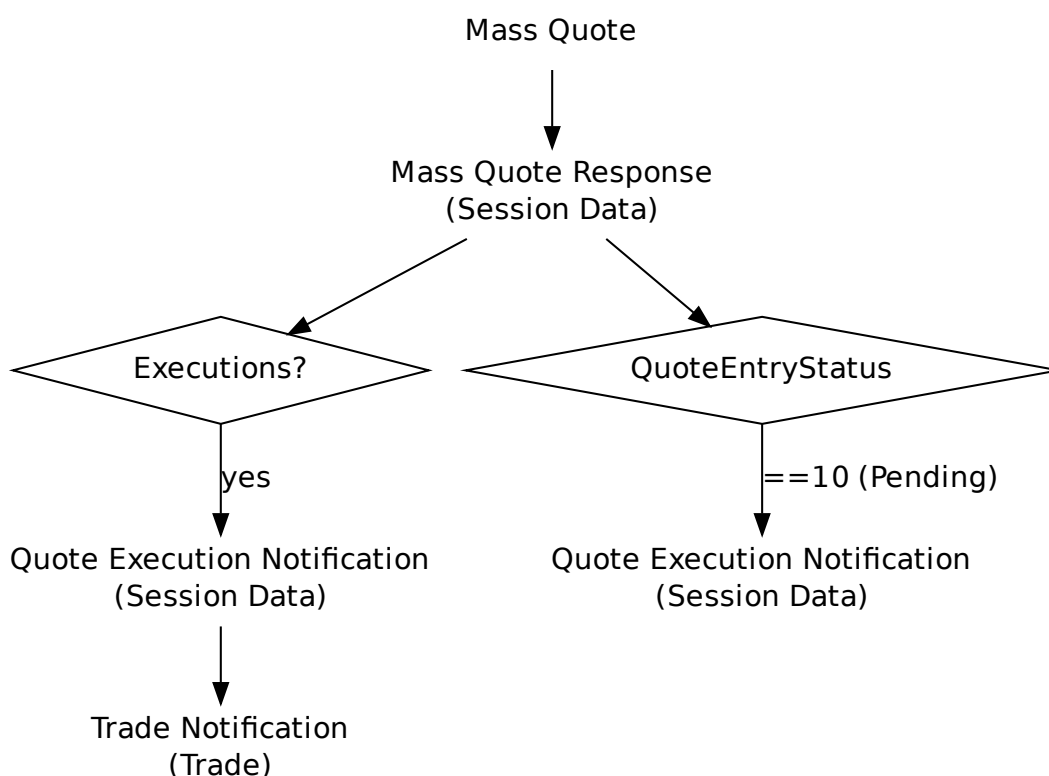
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10414 (Quote-ExecutionReport, MsgType = U8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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	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. <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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
1166	QuoteMsgID	Y	8	72	unsigned int	Customer defined mass quote identifier.						
48	SecurityID	Y	8	80	signed int	Instrument identifier.						
28553	QuoteEventPx	Y	8	88	PriceType	Price of this fill.						
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.						
28714	QuoteEventMatchID	Y	4	100	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.						
28711	QuoteEventExecID	Y	4	104	signed int	Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.						
28542	QuoteEventQty	Y	4	108	Qty	Quantity executed in this fill.						
28755	ReservedSize	Y	4	112	unsigned int	Reserved offer Quantity of a Xetra BEST quote						
28539	QuoteEventType	Y	1	116	unsigned int	Conveys the quote event type. <table border="1" data-bbox="1024 1034 1449 1167"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Partially Filled</td> </tr> <tr> <td>5</td> <td>Filled</td> </tr> </tbody> </table>	Value	Description	4	Partially Filled	5	Filled
Value	Description											
4	Partially Filled											
5	Filled											
28581	QuoteEventSide	Y	1	117	unsigned int	Side of the quote. <table border="1" data-bbox="1024 1245 1449 1377"> <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											
25017	Pad2	U	2	118	Fixed String	not used						

8 Quote Handling

8.1 Mass Quote

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10405 (MassQuote, MsgType = i)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<Message Body>												
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.						
20122	PartyIdInvestment-DecisionMaker	N	8	32	unsigned int	Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	40	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.						
28744	MatchInstCrossID	N	4	52	unsigned int	Self Match Prevention ID.						
25033	EnrichmentRuleID	N	2	56	unsigned int	Identifies an enrichment rule						
28710	PriceValidityCheckType	Y	1	58	unsigned int	Indicator how price validity check should be performed by the exchange (see the ETI Manual, chapter Price Reasonability Check). <table border="1" data-bbox="1023 1408 1442 1538"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>2</td> <td>Mandatory</td> </tr> </tbody> </table>	Value	Description	0	None	2	Mandatory
Value	Description											
0	None											
2	Mandatory											
25126	ValueCheckTypeValue	Y	1	59	unsigned int	Indicator for checking the maximum order/quote value by the exchange. <table border="1" data-bbox="1023 1659 1442 1789"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25127	ValueCheckType-Quantity	Y	1	60	unsigned int	Indicator for checking the maximum order/quote quantity by the exchange. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> </tbody> </table>	Value	Description	0	Do not check	1	Check
Value	Description											
0	Do not check											
1	Check											
28723	QuoteSizeType	Y	1	61	unsigned int	Identifies the quoting model. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Total Size (Quote Modification)</td> </tr> <tr> <td>2</td> <td>Open Size(Quote Entry)</td> </tr> </tbody> </table>	Value	Description	1	Total Size (Quote Modification)	2	Open Size(Quote Entry)
Value	Description											
1	Total Size (Quote Modification)											
2	Open Size(Quote Entry)											
23002	OrderAttribute-LiquidityProvision	Y	1	62	unsigned int	Indication as to whether an order is submitted to a Trading Venue as part of a market making strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Liquidity provision</td> </tr> <tr> <td>0</td> <td>No liquidity provision</td> </tr> </tbody> </table>	Value	Description	1	Liquidity provision	0	No liquidity provision
Value	Description											
1	Liquidity provision											
0	No liquidity provision											
295	NoQuoteEntries	Y	1	63	Counter	The number of quote entries for a Mass Quote.						
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	64	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	65	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25021	Pad6	U	6	66	Fixed String	not used						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<QuoteEntryGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries
48	>SecurityID	Y	8	72	signed int	Instrument identifier.
132	>BidPx	N	8	80	PriceType	Bid price/rate.
133	>OfferPx	N	8	88	PriceType	Offer price/rate.
134	>BidSize	N	4	96	Qty	Quantity of bid.
135	>OfferSize	N	4	100	Qty	Quantity of offer.

8.2 Request For Quote Notification

Request For Quote Notification

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10415 (Quote-Request, MsgType = R)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><RBCHeaderME></i>										
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.				
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine				
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.				
28727	AppSubID	U	4	32	unsigned int	not used				
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.				
28704	AppMsgID	U	16	38	data	not used				
1180	AppID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1279 1442 1368"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data
Value	Description									
4	Session Data									
1352	AppResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="1023 1447 1442 1536"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> </table>	Value	Description	0	False
Value	Description									
0	False									
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1727 1442 1816"> <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									
25022	Pad7	U	7	57	Fixed String	not used				
<i><Message Body></i>										
48	SecurityID	Y	8	64	signed int	Instrument identifier.				
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.				
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.				
38	OrderQty	N	4	84	Qty	Total Order Quantity.				

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
54	Side	N	1	88	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell
Value	Description											
1	Buy											
2	Sell											
22001	PartyExecutingFirm	N	5	89	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20						
25017	Pad2	U	2	94	Fixed String	not used						

8.3 Mass Quote Response

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></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. <table border="1" data-bbox="1023 1518 1442 1603"> <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><Message Body></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. Valid values are listed after this table.										
1167	>QuoteEntryStatus	Y	1	108	unsigned int	Identifies the status of an individual quote. <table border="1" data-bbox="1023 958 1442 1167"> <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										

Valid values of QuoteEntryRejectReason (datatype QuoteEntryRejectReason):

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

8.4 Quote Execution Notification

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

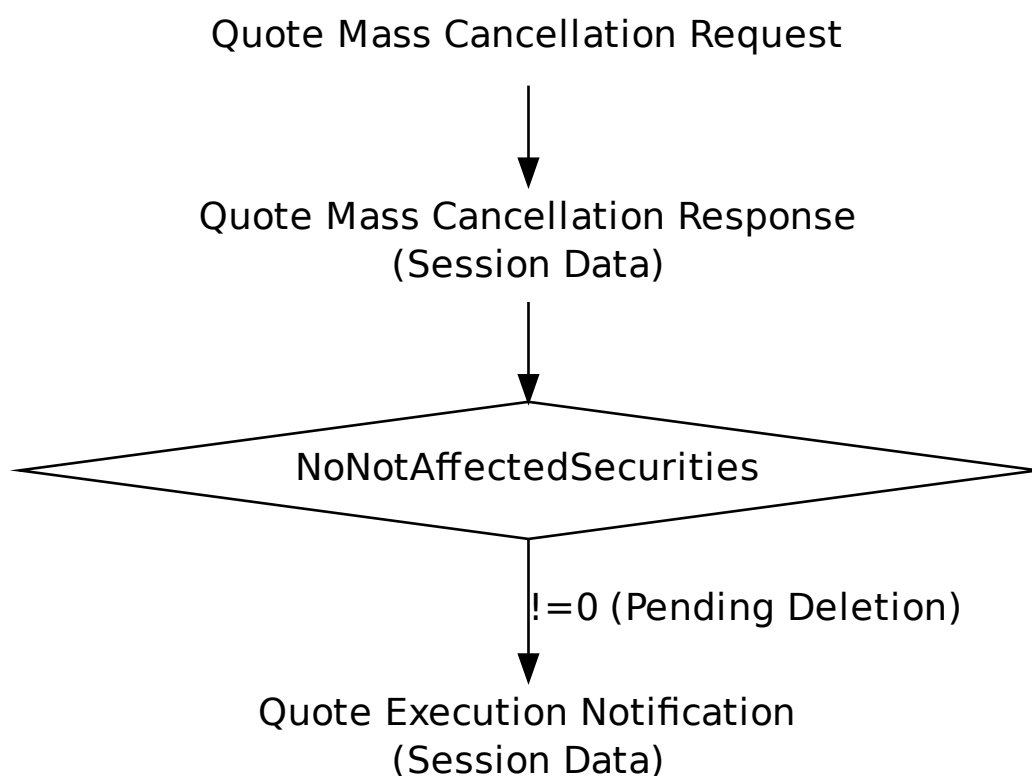
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10407 (Quote-ExecutionReport, MsgType = U8)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	U	4	32	unsigned int	not used						
5948	PartitionID	Y	2	36	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1355 1442 1442"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1" data-bbox="1023 1525 1442 1653"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="1023 1848 1442 1975"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.										
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.										
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													

8.5 Quote Mass Cancellation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10408 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<Message Body>												
20122	PartyIdInvestment-DecisionMaker	N	8	24	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	32	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.						
20655	TargetPartyIDSessionID	Y	4	44	unsigned int	Session ID.						
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	48	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	Y	1	49	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25021	Pad6	U	6	50	Fixed String	not used						

8.6 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10409 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></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 1565"> <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><Message Body></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><NotAffectedSecuritiesGrp></i>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffectedSecurityID	Y	8	80	unsigned int	Instrument ID whose quote mass cancellation is pending.						

8.7 Quote Mass Cancellation Notification

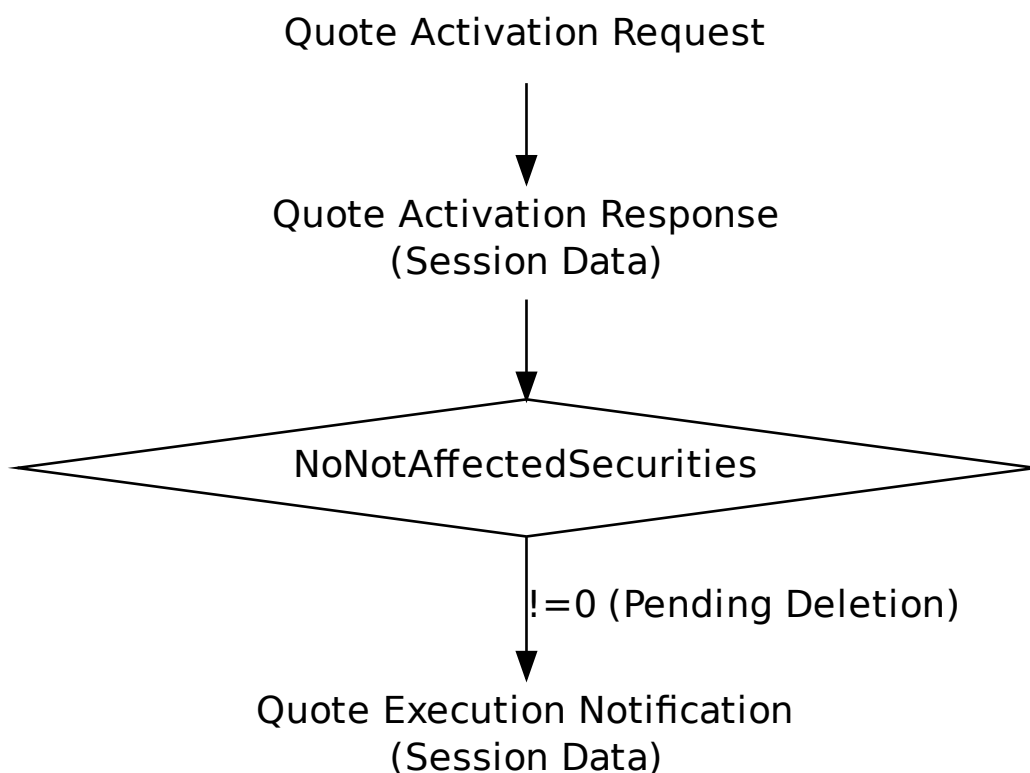
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to the ETI Manual, chapter Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10410 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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	N	16	38	data	Application message identifier assigned to an order or quote event.						
1180	AppIID	Y	1	54	unsigned int	Identifier for an ETI data stream. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	AppResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.														
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- IDExecutingTrader	N	4	92	unsigned int	Owning User ID.														
28707	NoNotAffected- Securities	Y	2	96	Counter	Number of NotAffectedSecurities repeating group instances.														
28721	MassActionReason	Y	1	98	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> </tbody> </table>	Value	Description	0	No special reason	1	Trading was stopped	2	Emergency	6	Session loss or logout	7	Duplicate Session Login	8	Clearing Risk Control
Value	Description																			
0	No special reason																			
1	Trading was stopped																			
2	Emergency																			
6	Session loss or logout																			
7	Duplicate Session Login																			
8	Clearing Risk Control																			
20007	PartyIDEnteringFirm	N	1	99	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision								
Value	Description																			
1	Participant																			
2	Market Supervision																			
20676	TargetPartyIDDeskID	N	3	100	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20														
25016	Pad1	U	1	103	Fixed String	not used														
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities														
28702	>NotAffectedSecurity- ID	Y	8	104	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.														

8.8 Quote Activation Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10403 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
50	SenderSubID	Y	4	20	unsigned int	User ID.						
<i><Message Body></i>												
20122	PartyIdInvestment-DecisionMaker	N	8	24	unsigned int	Investment decision within firm (ES-MA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.						
25123	ExecutingTrader	N	8	32	unsigned int	Executing Trader data Field(ESMA Field 5 (Section A))used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.						
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.						
20655	TargetPartyIDSessionID	Y	4	44	unsigned int	Session ID.						
1373	MassActionType	Y	1	48	unsigned int	Specifies the type of action requested. <table border="1" data-bbox="1023 1200 1441 1368"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspension</td> </tr> </tbody> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspension
Value	Description											
1	Suspend quotes											
2	Release quotes from suspension											
21222	PartyIdInvestment-DecisionMakerQualifier	N	1	49	unsigned int	Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1" data-bbox="1023 1666 1441 1794"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25124	ExecutingTrader- Qualifier	Y	1	50	unsigned int	Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1" data-bbox="1023 521 1442 651"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25020	Pad5	U	5	51	Fixed String	not used						

8.9 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10404 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><NRResponseHeaderME></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 1442 1570"> <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><Message Body></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><NotAffectedSecuritiesGrp></i>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffectedSecurityID	Y	8	80	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.						

8.10 Quote Activation Notification

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

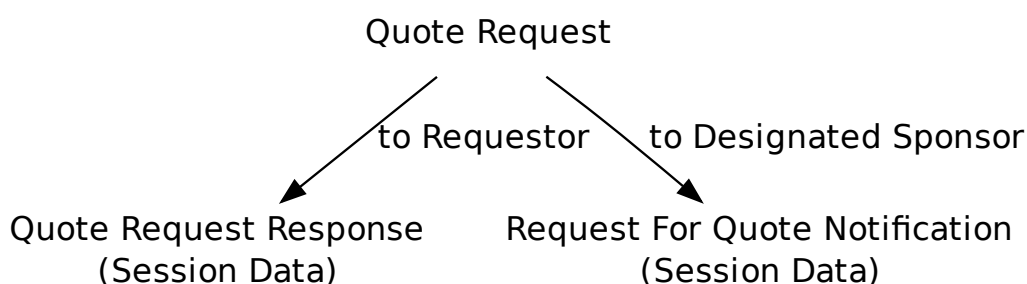
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10411 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> </table>	Value	Description	4	Session Data		
Value	Description											
4	Session Data											
1352	AppResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
25022	Pad7	U	7	57	Fixed String	not used						
<i><Message Body></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	NoNotAffected- Securities	Y	2	80	Counter	Number of NotAffectedSecurities repeating group instances.						
20007	PartyIDEnteringFirm	N	1	82	unsigned int	Entering Entity ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision
Value	Description											
1	Participant											
2	Market Supervision											
1373	MassActionType	Y	1	83	unsigned int	Specifies the type of action requested. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Suspend quotes</td> </tr> <tr> <td>2</td> <td>Release quotes from suspension</td> </tr> </tbody> </table>	Value	Description	1	Suspend quotes	2	Release quotes from suspension
Value	Description											
1	Suspend quotes											
2	Release quotes from suspension											
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> </tbody> </table>	Value	Description	0	No special reason		
Value	Description											
0	No special reason											
25018	Pad3	U	3	85	Fixed String	not used						
<i><NotAffectedSecuritiesGrp></i>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities						
28702	>NotAffectedSecurity- ID	Y	8	88	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.						

9 Quote and Cross Request

9.1 Quote Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10401 (Quote-Request, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
38	OrderQty	N	4	36	Qty	Total Order Quantity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
28761	RFQPublishIndicator	Y	1	40	unsigned int	Defines the distribution modes for a RequestForQuote Request <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market Data(public)</td> </tr> <tr> <td>2</td> <td>Designated Sponsor(private)</td> </tr> <tr> <td>3</td> <td>Market Data(public) and Designated Sponsor(private)</td> </tr> <tr> <td>4</td> <td>Market Maker(private) and Designated Sponsor(private)</td> </tr> <tr> <td>5</td> <td>Market Data(public) and Market Maker(private) and Designated Sponsor(private)</td> </tr> </tbody> </table>	Value	Description	1	Market Data(public)	2	Designated Sponsor(private)	3	Market Data(public) and Designated Sponsor(private)	4	Market Maker(private) and Designated Sponsor(private)	5	Market Data(public) and Market Maker(private) and Designated Sponsor(private)
Value	Description																	
1	Market Data(public)																	
2	Designated Sponsor(private)																	
3	Market Data(public) and Designated Sponsor(private)																	
4	Market Maker(private) and Designated Sponsor(private)																	
5	Market Data(public) and Market Maker(private) and Designated Sponsor(private)																	
25139	RFQRequester-DisclosureInstruction	Y	1	41	unsigned int	Instruction to disclose the business unit name of the requester <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes						
Value	Description																	
0	No																	
1	Yes																	
54	Side	N	1	42	unsigned int	Side of the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell						
Value	Description																	
1	Buy																	
2	Sell																	
25020	Pad5	U	5	43	Fixed String	not used												

9.2 Quote Request Response

This message confirms a Quote Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10402 (Request-Acknowledge, MsgType = U1)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></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. <table border="1" data-bbox="1023 1435 1441 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><Message Body></i>										
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.				

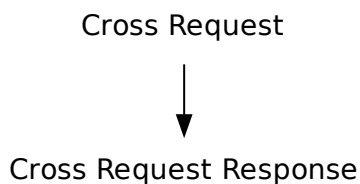
9.3 Cross Request Response

This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
<i><MessageHeaderOut></i>										
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.				
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10119 (Request-Acknowledge, MsgType = U1)				
25017	Pad2	U	2	6	Fixed String	not used				
<i><NRResponseHeaderME></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. <table border="1" data-bbox="1023 1435 1441 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><Message Body></i>										
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.				

9.4 Cross Request

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



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10118 (Cross-Request, MsgType = U16)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<i><Message Body></i>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
38	OrderQty	Y	4	36	Qty	Total Order Quantity.

10 Other

10.1 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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10042 (PartyAction-Report, MsgType = DI)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	N	4	48	LocalMktDate	Business date.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20812	RequestingParty- IDExecutingTrader	N	4	52	unsigned int	Owning User ID										
20059	PartyIDExecutingUnit	Y	4	56	unsigned int	Business Unit ID.										
20012	PartyIDExecuting- Trader	N	4	60	unsigned int	Owning User ID.										
20816	RequestingParty- IDExecutingSystem	Y	4	64	unsigned int	System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>T7 trading system</td> </tr> </tbody> </table>	Value	Description	2	T7 trading system						
Value	Description															
2	T7 trading system															
1301	MarketID	N	2	68	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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	Type of party action report. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Halt trading</td> </tr> <tr> <td>2</td> <td>Reinstate</td> </tr> </tbody> </table>	Value	Description	1	Halt trading	2	Reinstate				
Value	Description															
1	Halt trading															
2	Reinstate															
20807	RequestingParty- IDEnteringFirm	Y	1	71	unsigned int	ID of the entering firm. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Participant</td> </tr> <tr> <td>2</td> <td>Market Supervision</td> </tr> </tbody> </table>	Value	Description	1	Participant	2	Market Supervision				
Value	Description															
1	Participant															
2	Market Supervision															

10.2 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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10500 (Trade-CaptureReport, MsgType = AE)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	1	Trade		
Value	Description											
1	Trade											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
48	SecurityID	Y	8	40	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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. Not provided for a match from a quote.
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.										
30	LastMkt	Y	2	184	unsigned int	Market ID. <table border="1" data-bbox="1023 1308 1442 1518"> <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															
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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 Total Return/Variance/TARP/MoC Futures, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day. The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES.</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>9</td> <td>Systematic Internaliser</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>12</td> <td>Auto match at midpoint</td> </tr> </tbody> </table>	Value	Description	3	Confirmed Trade Report (reporting from recognized markets)	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	9	Systematic Internaliser	11	Auto match resting order	12	Auto match at midpoint
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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 aggressive or other</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed liquidity (aggressive, includes triggered orders)</td> </tr> <tr> <td>4</td> <td>Auction (includes VDO matching at midpoint)</td> </tr> </tbody> </table>	Value	Description	1	Added liquidity (passive)	2	Removed liquidity (aggressive, includes triggered orders)	4	Auction (includes VDO matching at midpoint)		
Value	Description															
1	Added liquidity (passive)															
2	Removed liquidity (aggressive, includes triggered orders)															
4	Auction (includes VDO matching at midpoint)															
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															
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4	Wertpapierrechnung															

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
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> <tr> <td>8</td> <td>Systematic Internaliser</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	MarketMaker	8	Systematic Internaliser	9	Riskless Principal
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	MarketMaker																	
8	Systematic Internaliser																	
9	Riskless Principal																	
1	Account	N	2	194	Fixed String	<p>Accounts to book trades and keep positions on.</p> <p>Valid characters: 1-9, \x41, \x45, \x47, \x4D, \x50, \x52</p>												
120	SettlCurrency	Y	3	196	CurrencyType	<p>The ISO Code of the currency in which settlement is conducted.</p> <p>Valid characters: A-Z,0-9, \x20</p>												
15	Currency	Y	3	199	CurrencyType	<p>The ISO Code of the currency in which a price is quoted/shown.</p> <p>Valid characters: A-Z,0-9, \x20</p>												
25007	FreeText1	N	12	202	Fixed String	<p>First free-format text field for trader-specific or customer-related comments.</p> <p>Valid characters: \x20, \x22- \x7B, \x7D, \x7E</p>												
25008	FreeText2	N	12	214	Fixed String	<p>Second free-format text field for trader-specific or customer-related comments. Will not be forwarded to CCP for cash markets.</p> <p>Valid characters: \x20, \x22- \x7B, \x7D, \x7E</p>												
25107	FreeText4	N	16	226	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>												
1115	OrderCategory	N	1	242	char	<p>Indicates if the trade notification results from an order or quote.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order</td> </tr> <tr> <td>2</td> <td>Quote</td> </tr> </tbody> </table>	Value	Description	1	Order	2	Quote						
Value	Description																	
1	Order																	
2	Quote																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
40	OrdType	N	1	243	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit
Value	Description											
1	Market											
2	Limit											
22401	RootPartyExecuting-Firm	Y	5	244	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
22412	RootPartyExecuting-Trader	Y	6	249	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
22404	RootPartyClearingFirm	Y	5	255	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
25112	RootPartyExecuting-FirmKVNumber	Y	4	260	Fixed String	The KV-Number of the participant Valid characters: \x20,\x22-\x7B,\x7D,\x7E						
22491	RootPartySettlement-Account	Y	35	264	Fixed String	The settlement account of the participant resp. the settlement account of the clearing member Valid characters: \x20,\x22-\x7B,\x7D,\x7E						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
22410	RootPartySettlement-Location	Y	3	299	Fixed String	The settlement location of the participant resp. the settlement account of its clearing member.	
						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	302	Fixed String	The settlement firm of the participant Valid characters: A-Z,0-9,\x20	
22417	RootPartyContraFirm	N	5	307	Fixed String	The identifier of the member counterparty institution. Valid characters: A-Z,0-9,\x20	
25119	RootPartyContra-SettlementFirm	N	5	312	Fixed String	The clearing member of the counterpart. Valid characters: A-Z,0-9,\x20	
25115	RootPartyContraFirm-KVNumber	Y	4	317	Fixed String	The KV-Number of the participant which was counterparty of a trade. Valid characters: \x20,\x22-\x7B,\x7D,\x7E	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																								
25117	RootPartyContra-SettlementAccount	Y	35	321	Fixed String	The settlement account of the counterparty resp. the settlement account of its clearing member. Valid characters: \x20,\x22-\x7B,\x7D,\x7E																																								
25118	RootPartyContra-SettlementLocation	N	3	356	Fixed String	The settlement location of the counterparty member resp. the settlement location of its clearing member. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>APK</td><td>APK - Euroclear Finland</td></tr> <tr><td>CBF</td><td>CBF - Clearstream Banking Frankfurt</td></tr> <tr><td>CBL</td><td>CBL - Clearstream Banking Luxembourg</td></tr> <tr><td>CCO</td><td>CCO - Euroclear UK and Ireland</td></tr> <tr><td>CIK</td><td>CIK - Euroclear Belgium</td></tr> <tr><td>EOC</td><td>EOC - Euroclear Bank</td></tr> <tr><td>HEL</td><td>HEL - HELEX Greece</td></tr> <tr><td>IBC</td><td>IBC - Iberclear Spain</td></tr> <tr><td>INT</td><td>INT - Interbolsa Portugal</td></tr> <tr><td>KDP</td><td>KDP - KDPW Poland</td></tr> <tr><td>MOT</td><td>MOT - Monte Titoli Italy</td></tr> <tr><td>NEC</td><td>NEC - Euroclear Netherlands</td></tr> <tr><td>OEB</td><td>OEB - OeKB Austria</td></tr> <tr><td>SIC</td><td>SIC - Euroclear France</td></tr> <tr><td>SIS</td><td>SIS - Sega Intersettle</td></tr> <tr><td>VPC</td><td>VPC - Euroclear Sweden</td></tr> <tr><td>VPD</td><td>VPD - VP Denmark</td></tr> <tr><td>VPS</td><td>VPS - VPS Norway</td></tr> <tr><td>*</td><td>More values</td></tr> </tbody> </table>	Value	Description	APK	APK - Euroclear Finland	CBF	CBF - Clearstream Banking Frankfurt	CBL	CBL - Clearstream Banking Luxembourg	CCO	CCO - Euroclear UK and Ireland	CIK	CIK - Euroclear Belgium	EOC	EOC - Euroclear Bank	HEL	HEL - HELEX Greece	IBC	IBC - Iberclear Spain	INT	INT - Interbolsa Portugal	KDP	KDP - KDPW Poland	MOT	MOT - Monte Titoli Italy	NEC	NEC - Euroclear Netherlands	OEB	OEB - OeKB Austria	SIC	SIC - Euroclear France	SIS	SIS - Sega Intersettle	VPC	VPC - Euroclear Sweden	VPD	VPD - VP Denmark	VPS	VPS - VPS Norway	*	More values
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VPS	VPS - VPS Norway																																													
*	More values																																													
25016	Pad1	U	1	359	Fixed String	not used																																								

10.3 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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10501 (Trading-SessionStatus, MsgType = h)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></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 1485"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="1023 1561 1442 1644"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	1	Trade		
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 1843 1442 1926"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description				
1368	TradSesEvent	Y	1	40	unsigned int	Trading session event type. <table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>104</td><td>End of Service</td></tr></tbody></table>	Value	Description	104	End of Service
Value	Description									
104	End of Service									
25022	Pad7	U	7	41	Fixed String	not used				

10.4 Service Availability

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

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10030 (User-Notification, MsgType = CB)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><NRBCHheader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. <table border="1" data-bbox="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. <table border="1" data-bbox="1023 1395 1442 1523"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
25017	Pad2	U	2	22	Fixed String	not used						
<i><Message Body></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. 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. <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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unavailable</td> </tr> <tr> <td>1</td> <td>Available</td> </tr> </tbody> </table>	Value	Description	0	Unavailable	1	Available
Value	Description											
0	Unavailable											
1	Available											
28732	ApplSeqStatus	Y	1	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. <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						

10.5 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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10031 (News, Msg-Type = B)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the T7 system during broadcast subscription in order to link broadcasts to the related subscription.						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>News</td> </tr> </tbody> </table>	Value	Description	2	News		
Value	Description											
2	News											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
42	OrigTime	Y	8	40	UTCTimestamp	Creation timestamp of the News message.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).
148	Headline	Y	256	50	Fixed String	The headline of a News message. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25021	Pad6	U	6	306	Fixed String	not used
30355	VarText	N	2000	312	Variable String	News text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

10.6 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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10034 (Party-EntitlementsUpdateReport, MsgType = CZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.						
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related T7 ETI data stream.						
28727	ApplSubID	U	4	24	unsigned int	not used						
5948	PartitionID	Y	2	28	unsigned int	Grouping of T7 products. Belongs to the scope of Service Availability and Retransmit requests.						
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Risk Control</td> </tr> </tbody> </table>	Value	Description	6	Risk Control		
Value	Description											
6	Risk Control											
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message		
Value	Description											
1	Last Message											
25022	Pad7	U	7	33	Fixed String	not used						
<i><Message Body></i>												
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.						
75	TradeDate	Y	4	48	LocalMktDate	Business date.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
20259	PartyDetail- IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.										
20816	RequestingParty- IDExecutingSystem	Y	4	56	unsigned int	System ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>T7 trading system</td> </tr> </tbody> </table>	Value	Description	2	T7 trading system						
Value	Description															
2	T7 trading system															
1301	MarketID	N	2	60	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>XETR</td> </tr> <tr> <td>4</td> <td>XVIE</td> </tr> <tr> <td>5</td> <td>XDUB</td> </tr> <tr> <td>*</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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Add (Invocation)</td> </tr> <tr> <td>D</td> <td>Delete (Release)</td> </tr> </tbody> </table>	Value	Description	A	Add (Invocation)	D	Delete (Release)				
Value	Description															
A	Add (Invocation)															
D	Delete (Release)															
22807	RequestingParty- EnteringFirm	Y	9	63	Fixed String	Entering Entity Short Name. Valid characters: A-Z,0-9,\x20										
22804	RequestingParty- ClearingFirm	N	9	72	Fixed String	Clearing Member Short Name. Valid characters: A-Z,0-9,\x20										
1672	PartyDetailStatus	Y	1	81	unsigned int	Member status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspend</td> </tr> </tbody> </table>	Value	Description	0	Active	1	Suspend				
Value	Description															
0	Active															
1	Suspend															
25021	Pad6	U	6	82	Fixed String	not used										

10.7 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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10307 (TradingSessionStatus, MsgType = h)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	AppResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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><Message Body></i>												
1300	MarketSegmentID	N	4	64	signed int	Product identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
75	TradeDate	N	4	68	LocalMktDate	Business date.												
1368	TradSesEvent	Y	1	72	unsigned int	Trading session event type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>101</td> <td>Start of Service</td> </tr> <tr> <td>102</td> <td>Market Reset</td> </tr> <tr> <td>103</td> <td>End of Restatement</td> </tr> <tr> <td>104</td> <td>End of Service</td> </tr> <tr> <td>105</td> <td>Service Resumed</td> </tr> </tbody> </table>	Value	Description	101	Start of Service	102	Market Reset	103	End of Restatement	104	End of Service	105	Service Resumed
Value	Description																	
101	Start of Service																	
102	Market Reset																	
103	End of Restatement																	
104	End of Service																	
105	Service Resumed																	
28722	RefApplLastMsgID	N	16	73	data	Last persisted application message identifier in case of a Market Reset event.												
25022	Pad7	U	7	89	Fixed String	not used												

10.8 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><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10308 (OrderMassActionReport, MsgType = BZ)						
25017	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeaderME></i>												
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.						
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine						
52	SendingTime	Y	8	24	UTCTimestamp	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"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> </tbody> </table>	Value	Description	4	Session Data	5	Listener Data
Value	Description											
4	Session Data											
5	Listener Data											
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>False</td> </tr> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Description	0	False	1	True
Value	Description											
0	False											
1	True											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	1	Last Message										
Value	Description																			
1	Last Message																			
25022	Pad7	U	7	57	Fixed String	not used														
<i><Message Body></i>																				
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.														
48	SecurityID	N	8	72	signed int	Instrument identifier.														
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.														
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>105</td> <td>Product State Halt</td> </tr> <tr> <td>106</td> <td>Product State Holiday</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>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. <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														

10.9 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.

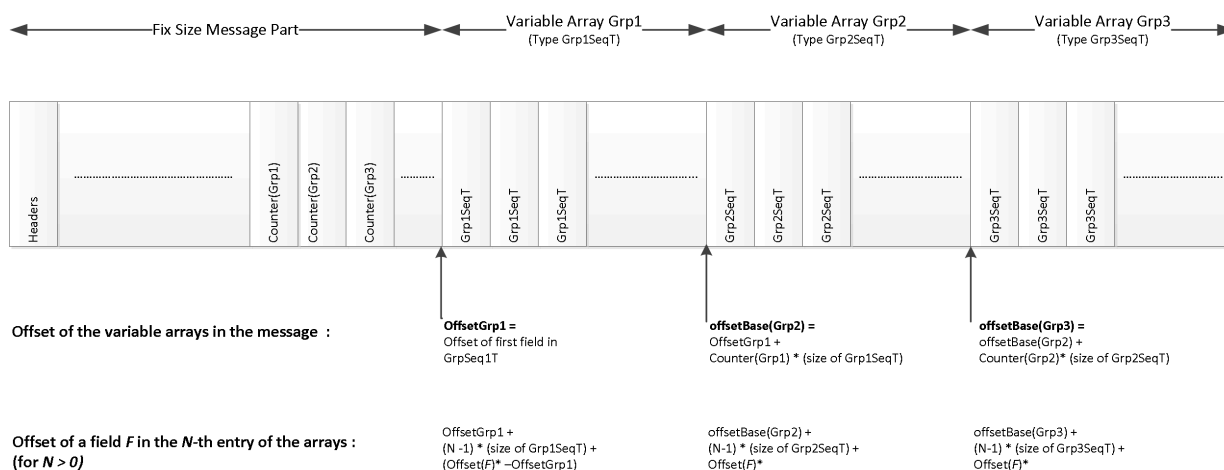
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description														
<i><MessageHeaderOut></i>																				
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.														
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 ETI message layout. Value: 10032 (Application-MessageReport, MsgType = BY)														
25017	Pad2	U	2	6	Fixed String	not used														
<i><NotifHeader></i>																				
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.														
<i><Message Body></i>																				
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>105</td> <td>Error converting response or broadcast</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	105	Error converting response or broadcast	*	More values								
Value	Description																			
105	Error converting response or broadcast																			
*	More values																			
28728	RefApplSubID	N	4	20	unsigned int	Unique ID for the subscription instance assigned by the T7 system during broadcast subscription.														
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).														
1355	RefApplID	Y	1	26	unsigned int	Application identifier of a T7 ETI data stream. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Trade</td> </tr> <tr> <td>2</td> <td>News</td> </tr> <tr> <td>3</td> <td>Service Availability</td> </tr> <tr> <td>4</td> <td>Session Data</td> </tr> <tr> <td>5</td> <td>Listener Data</td> </tr> <tr> <td>6</td> <td>Risk Control</td> </tr> </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. <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																			

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25019	Pad4	U	4	28	Fixed String	not used
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

A Appendix

A.1 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": String , float , int , and data .

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 6.0 – Production Version – Update 1 (ETI 6.0-C0002)

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

Changes to the T7 Release 6.0 – Production Version:

- added valid value *Tick_Rule_Change (300)* to field *ExecRestatementReason* in message [Cancel Order Notification \(10112\)](#)

B.2 T7 Release 6.0 – Production Version (ETI 6.0-C0002)

Changes to the T7 Release 6.0 – Simulation Version:

- changed usage of field *ExecutingTraderQualifier* in messages [Order Mass Cancellation Request \(10120\)](#), [Quote Mass Cancellation Request \(10408\)](#), [Cancel Order Single \(10109\)](#), [BEST Quote Request \(10412\)](#), [Mass Quote \(10405\)](#), [Replace Order Single \(10106\)](#), [Replace Order Single \(short layout\) \(10126\)](#), [New Order Single \(10100\)](#), [New Order Single \(short layout\) \(10125\)](#), [Quote Activation Request \(10403\)](#)
- added valid value *Invalid_Quote_Spread (127)* to field *ExecRestatementReason* in message [Mass Quote Response \(10406\)](#)
- added valid value *Systematic_Internaliser (8)* to field *TradingCapacity* in message [Extended Order Information \(10117\)](#)
- changed valid value *Cash* to *C0002* of field *DefaultCstmAppVerSubID* in message [Session Logon Response \(10001\)](#)
- renamed valid value *Tick_Size_Change (300)* to *Tick_Rule_Change* of field *ExecRestatementReason* in message [Extended Deletion Report \(10128\)](#)

B.3 T7 Release 6.0 – Simulation Version (ETI 6.0-C0001)

Changes to the T7 Release 6.0 – Pre-Simulation Version:

- renamed valid value *Riskless_Principle* (9) to *Riskless_Principal* of field *TradingCapacity* in messages [Extended Deletion Report](#) (10128), [Replace Order Single](#) (10106), [Replace Order Single \(short layout\)](#) (10126), [New Order Single](#) (10100), [New Order Single \(short layout\)](#) (10125), [Extended Order Information](#) (10117), [Trade Notification](#) (10500))
- added field *DefaultCstmAppVerSubID* to message [Session Logon Response](#) (10001)
- renamed field *RfqPublishIndicator* to *RFQPublishIndicator* in message [Quote Request](#) (10104)
- added field *RFQRequesterDisclosureInstruction* to message [Quote Request](#) (10104)

B.4 T7 Release 6.0 – Pre-Simulation Version

Changes to the T7 Release 5.0 – Production Version:

- added messages [BEST Quote Execution Notification](#) (10414), [BEST Quote Response](#) (10413), [BEST Quote Request](#) (10412), [Request For Quote Notification](#) (10415)
- removed field *ComplianceID* from messages [Cross Request](#) (10118), [Order Mass Cancellation Request](#) (10120), [Quote Mass Cancellation Request](#) (10408), [Cancel Order Single](#) (10109), [Mass Quote](#) (10405), [Replace Order Single](#) (10106), [Replace Order Single \(short layout\)](#) (10126), [New Order Single](#) (10100), [New Order Single \(short layout\)](#) (10125), [Quote Activation Request](#) (10403), [Quote Request](#) (10401)
- removed valid value *Market_Maker_Protection* (3) from field *MassActionReason* in messages [Order Mass Cancellation Notification](#) (10122), [Quote Mass Cancellation Notification](#) (10410), [Quote Activation Notification](#) (10411)
- added fields *PartyIdInvestmentDecisionMaker*, *ExecutingTrader*, *PartyIdInvestmentDecisionMakerQualifier*, *ExecutingTraderQualifier* to messages [Order Mass Cancellation Request](#) (10122), [Quote Mass Cancellation Request](#) (10408), [Cancel Order Single](#) (10109), [Mass Quote](#) (10405), [Replace Order Single](#) (10106), [New Order Single](#) (10100), [New Order Single \(short layout\)](#) (10125), [Quote Activation Request](#) (10403)
- added field *FIXCIOrdID* to messages [Cancel Order Notification](#) (10112), [Cancel Order Single](#) (10109), [Book Order Execution](#) (10104), [Trailing Stop Order Update Notification](#) (10127)
- added field *VolumeDiscoveryPrice* to messages [Extended Deletion Report](#) (10128), [Replace Order Single](#) (10106), [New Order Single](#) (10100), [Extended Order Information](#) (10117)
- removed valid values *Marked_For_Deletion* (244), *Initial_Cleanup* (257) from field *ExecRestatementReason* in message [Extended Deletion Report](#) (10128)
- added valid value *Tick_Size_Change* (300) to field *ExecRestatementReason* in message [Extended Deletion Report](#) (10128)

- added valid value *Riskless_Principle (9)* to field *TradingCapacity* in messages [Extended Deletion Report \(10128\)](#), [Replace Order Single \(10106\)](#), [Replace Order Single \(short layout\) \(10126\)](#), [New Order Single \(10100\)](#), [New Order Single \(short layout\) \(10125\)](#), [Extended Order Information \(10117\)](#)
- added valid value *GTX (5)* to field *TimelnForce* in messages [Extended Deletion Report \(10128\)](#), [Replace Order Single \(10106\)](#), [New Order Single \(10100\)](#), [Extended Order Information \(10117\)](#)
- added fields *ExDestinationType*, *FreeText2*, *FIXCIOrdID* to messages [Extended Deletion Report \(10128\)](#), [Replace Order Single \(10106\)](#), [New Order Single \(10100\)](#), [Extended Order Information \(10117\)](#)
- added field *PartitionID* to message [Connection Gateway Request \(10020\)](#)
- added fields *GatewayStatus*, *SecondaryGatewayStatus* to message [Connection Gateway Response \(10021\)](#)
- added field *FreeText2* to messages [Trade Enrichment List Inquire Response \(10041\)](#), [Trade Notification \(10500\)](#)
- added fields *ValueCheckTypeValue*, *ValueCheckTypeQuantity*, *OrderAttributeLiquidityProvision* to messages [Mass Quote \(10405\)](#), [Replace Order Single \(10106\)](#), [Replace Order Single \(short layout\) \(10126\)](#), [New Order Single \(10100\)](#), [New Order Single \(short layout\) \(10125\)](#)
- added valid values *Quantity_Limit_Exceeded (125)*, *Value_Limit_Exceeded (126)* to field *QuoteEntryRejectReason* in message [Mass Quote Response \(10406\)](#),
- renamed field *Crossed* by *CrossedIndicator* in messages [Replace Order Response \(Lean Order\) \(10108\)](#), [Replace Order Response \(10107\)](#), [New Order Response \(Lean Order\) \(10102\)](#), [New Order Response \(Standard Order\) \(10101\)](#), [Book Order Execution \(10104\)](#), [Extended Order Information \(10117\)](#), [Immediate Execution Response \(10103\)](#)
- added field *PartyIDClientID* to messages [Replace Order Single \(10106\)](#), [Replace Order Single \(short layout\) \(10126\)](#), [New Order Single \(short layout\) \(10125\)](#)
- added field *ExDestinationType* to message [Replace Order Single \(short layout\) \(10126\)](#), [New Order Single \(short layout\) \(10125\)](#)
- added valid value *GTC (1)* to field *TimelnForce* in messages [Replace Order Single \(short layout\) \(10126\)](#), [New Order Single \(short layout\) \(10125\)](#)
- added field *MatchType* to messages [Book Order Execution \(10104\)](#), [Extended Order Information \(10117\)](#), [Immediate Execution Response \(10103\)](#)
- removed valid value *Market_Order_Triggered (135)* from field *ExecRestatementReason* in message [Book Order Execution \(10104\)](#)
- added valid values *Gateway_Is_Standby (216)*, *Session_Login_Limit_Reached (217)*, *Partition_Not_Reachable_By_HFGateway (218)*,

Partition_Not_Reachable_By_PSGateway (219), *No_Gateway_Available (222)*, *User_Entitlement_Data_Timeout (223)* to field *SessionRejectReason* in message *Reject (10010)* – see also chapter 3.3

- renamed field *MarketID* by *LastMkt* in message *Trade Notification (10500)*
- added valid values *Systematic_Internaliser (9)*, *Auto_match_at_mid_point (12)* to field *MatchType* in message *Trade Notification (10500)*
- renamed valid value *None (4)* by *Auction (4)* of field *SideLiquidityInd* in message *Trade Notification (10500)*
- added valid values *Systematic_Internaliser (8)*, *Riskless_Principle (9)* to field *TradingCapacity* in message *Trade Notification (10500)*
- added field *RfqPublishIndicator* to message *Quote Request (401)*