

# Deutsche Börse Group's T7

## FIX LF Interface

### Derivatives Message Reference

Release 12.1

|                   |                           |
|-------------------|---------------------------|
| FIX LF Version    | 12.1                      |
| FIX LF Subversion | D0001                     |
| Build Version     | 121.290.0.ga-121004040-37 |
| Date              | 9 February 2024           |

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## Contents

### 1 List of Abbreviations

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

|               |   |
|---------------|---|
| <b>FIX</b>    | Financial Information eXchange                    |
| <b>TCP/IP</b> | Transmission Control Protocol / Internet Protocol |
| <b>TES</b>    | T7 Entry Service                                  |
| <b>GUI</b>    | Graphical User Interface                          |
| <b>EMS</b>    | Execution Management System                       |
| <b>OMS</b>    | Order Management system                           |

## 2 Introduction

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

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

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

The document "T7 FIX LF Manual" provides the description of the main concepts for all supported market types (cash and derivatives).

The purpose of this document is to provide all message formats for the derivatives market part of the FIX LF interface.

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

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

## 3 Change Log

### 3.1 T7 Release 12.1 – Version 1 (FIX LF 12.1 - D0001)

Changes to the T7 Release – 12.0 Version 3:

- changed type of *CrossRequestID* in messages [CrossRequest](#) (UDS), [CLIPResponse](#) (31), [DeleteCLIPRequest](#) (U30), [EnterCLIPRequest](#) (U29)
- added valid value *NONSTANDARD\_VOLATILITY\_STRATEGY* (13) to field *ProductComplex* in messages [CrossRequest](#) (UDS), [CLIPResponse](#) (31), [DeleteCLIPRequest](#) (U30), [EnterCLIPRequest](#) (U29), [ExecutionReport](#) (8), [MultilegOrderCancelReplaceRequest](#) (AC), [NewOrderMultileg](#) (AB), [NewOrderSingle](#) (D), [OrderCancelReplaceRequest](#) (G), [OrderCancelRequest](#) (F), [QuoteRequest](#) (R), [SecurityDefinition](#) (d), [SecurityDefinitionRequest](#) (c), [TradeCaptureReport](#) (AE), [UserOrderMassActionReport](#) (UBZ), [UserOrderMassActionRequest](#) (UCA)
- added field *SelfMatchPreventionInstruction* to messages [ExecutionReport](#) (8), [MultilegOrderCancelReplaceRequest](#) (AC), [NewOrderMultileg](#) (AB), [NewOrderSingle](#) (D), [OrderCancelReplaceRequest](#) (G)
- removed valid value *PORTFOLIO\_COMPRESSION\_TRADE* (50) from field *TrdType* in message [TradeCaptureReport](#) (AE)
- removed field *CompressionID* from message [TradeCaptureReport](#) (AE)
- added valid value *NONSTANDARD\_VOLATILITY\_STRATEGY* (13) to field *RelatedProductComplex* in message [TradeCaptureReport](#) (AE)

## 4 Message Formats

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

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

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

## 4.1 Data Types

FIX LF supports the following data types:

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

| Data Type                   | Description  |
|-----------------------------|--|
| PERCENTAGE (based on FLOAT) | FLOAT (3.7) field representing a percentage with 3 digits before decimal point and at most 7 significant decimal places. |



## 5 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 12.1
- Build Number: 121.290.0.ga-121004040-37

Additionally, FIX LF clients implementing interface version '12.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the FIX LF versions '12.0' and '12.1'.

## 6 Message Header and Trailer

### 6.1 Header

| Tag     | Field Name            | Req'd | Data Type     | Description   |       |             |         |                       |   |                    |
|---------|-----------------------|-------|---------------|---|-------|-------------|---------|-----------------------|---|--------------------|
| 8       | BeginString           | Y     | STRING        | Identifies beginning of new message and protocol version.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>FIX.4.4</td> <td>VERSION 44</td> </tr> </tbody> </table>   | Value | Description | FIX.4.4 | VERSION 44            |   |                    |
| Value   | Description           |       |               |   |       |             |         |                       |   |                    |
| FIX.4.4 | VERSION 44            |       |               |   |       |             |         |                       |   |                    |
| 9       | BodyLength            | Y     | LENGTH        | Message length, in bytes, forward to the Check-Sum field.   |       |             |         |                       |   |                    |
| 35      | MsgType               | Y     | STRING (1-4)  | Defines the message type.<br><br>Valid values are listed after this table.  |       |             |         |                       |   |                    |
| 34      | MsgSeqNum             | Y     | SEQNUM        | Message sequence number   |       |             |         |                       |   |                    |
| 43      | PossDupFlag           | N     | BOOLEAN       | Indicates possible retransmission of message with this sequence number. The valid value 'Y' can only be set by FIX LF.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Original transmission</td> </tr> <tr> <td>Y</td> <td>Possible duplicate</td> </tr> </tbody> </table>                       | Value | Description | N       | Original transmission | Y | Possible duplicate |
| Value   | Description           |       |               |   |       |             |         |                       |   |                    |
| N       | Original transmission |       |               |   |       |             |         |                       |   |                    |
| Y       | Possible duplicate    |       |               |   |       |             |         |                       |   |                    |
| 49      | SenderCompID          | Y     | STRING        | Assigned identifier of the party sending the message.   |       |             |         |                       |   |                    |
| 52      | SendingTime           | Y     | UTCTIME-STAMP | Time of message transmission.   |       |             |         |                       |   |                    |
| 56      | TargetCompID          | Y     | STRING        | Assigned identifier of the party receiving the message. For requests the field must be set to the XMIC code (e.g. XETR) the related FIX LF session belongs to. For responses/notification the field is set to the client's compID.  |       |             |         |                       |   |                    |
| 97      | PossResend            | N     | BOOLEAN       | Indicates that message may contain information that has been sent under another sequence number. The valid value 'Y' can only be set by FIX LF.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Original transmission</td> </tr> <tr> <td>Y</td> <td>Possible Resend</td> </tr> </tbody> </table> | Value | Description | N       | Original transmission | Y | Possible Resend    |
| Value   | Description           |       |               |   |       |             |         |                       |   |                    |
| N       | Original transmission |       |               |   |       |             |         |                       |   |                    |
| Y       | Possible Resend       |       |               |   |       |             |         |                       |   |                    |
| 122     | OrigSendingTime       | N     | UTCTIME-STAMP | Required if PossDupFlag (43) = "Y".   |       |             |         |                       |   |                    |

Valid Values of MsgType (datatype STRING(1-4))

| Valid Value | Description                           |
|-------------|---------------------------------------|
| 0           | Heartbeat                             |
| 1           | Test Request                          |
| 2           | Resend Request                        |
| 3           | Reject                                |
| 4           | Sequence Reset                        |
| 5           | Logout                                |
| 8           | Execution Report                      |
| A           | Logon                                 |
| D           | New Order Single Request              |
| F           | Order Cancel Request                  |
| G           | Order Cancel/Replace Request          |
| AB          | New Order Multileg Request            |
| AC          | Multileg Order Cancel/Replace Request |
| AE          | Trade Capture Report                  |
| BE          | User Request                          |
| BF          | User Response                         |
| UBZ         | User order mass action report         |
| UCA         | User order mass action request        |
| UCB         | User Notification                     |
| UCL         | User Party Risk Limits Request        |
| UCM         | User Party Risk Limits Report         |
| U6          | Session Details List                  |
| h           | Trading Session Status                |
| j           | Business Message Reject               |
| UCZ         | User Party Entitlements Update Report |
| UDI         | User Party Action Report              |
| UCR         | User Party Risk Limits Update Report  |
| U27         | Security Status Definition Request    |
| f           | Security Status                       |
| c           | Security Definition Request           |
| d           | Security Definition                   |
| UDS         | Cross Request                         |
| UDT         | Cross Request Ack                     |
| U29         | CLIP Enter Request                    |
| U30         | CLIP Cancel Request                   |
| U31         | CLIP Response                         |
| U28         | Business Message Ack                  |
| R           | Quote Request                         |
| S           | Quote                                 |

## 6.2 Trailer

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

## 7 Administrative Messages

Overview of messages contained in this section:

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

## 7.1 Session Logon

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

| Tag                                      | Field Name                  | Req'd | Data Type     | Description  |       |             |   |            |   |                             |
|--|-----------------------------|-------|---------------|--|-------|-------------|---|------------|---|-----------------------------|
| <i>&lt;Header with MsgType='A' /&gt;</i> |                             |       |               |  |       |             |   |            |   |                             |
| 98                                       | EncryptMethod               | Y     | INT           | Method of encryption.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None/other</td> </tr> </tbody> </table>  | Value | Description | 0 | None/other |   |                             |
| Value                                    | Description                 |       |               |  |       |             |   |            |   |                             |
| 0  | None/other                  |       |               |  |       |             |   |            |   |                             |
| 108                                      | HeartBtInt                  | Y     | INT           | Heartbeat interval (seconds). The value must be greater than or equal to 30.   |       |             |   |            |   |                             |
| 554                                      | Password                    | N     | STRING        | Password. Valid characters 0-9, A-Z, a-z, \x21, \x23, \x24, \x25, \x26, \x2A, \x2B, \x2D, \x2F, \x3D, \x40, \x5F   |       |             |   |            |   |                             |
| 141                                      | ResetSeqNumFlag             | N     | BOOLEAN       | Logon requests with ResetSeqNumFlag (141) set to Y will trigger a reset of Sequence numbers at the participant side only. The Sequence numbering for the messages generated from FIX Gateway will remain unchanged.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>No</td> </tr> <tr> <td>Y</td> <td>Yes, reset Sequence numbers</td> </tr> </tbody> </table> | Value | Description | N | No         | Y | Yes, reset Sequence numbers |
| Value                                    | Description                 |       |               |  |       |             |   |            |   |                             |
| N  | No                          |       |               |  |       |             |   |            |   |                             |
| Y  | Yes, reset Sequence numbers |       |               |  |       |             |   |            |   |                             |
| 1600                                     | FIXEngineName               | N     | STRING (1-30) | Provides the name of the infrastructure component being used for session level communication. Normally this would be the FIX Engine or FIX Gateway product name. This field is optional in the messages sent to the FIX Gateway.   |       |             |   |            |   |                             |
| 1601                                     | FIXEngineVersion            | N     | STRING (1-30) | Provides the version of the infrastructure component. This field is optional in the messages sent to the FIX Gateway.  |       |             |   |            |   |                             |
| 1602                                     | FIXEngineVendor             | N     | STRING (1-30) | Provides the name of the vendor providing the infrastructure component. This field is optional in the messages sent to the FIX Gateway.  |       |             |   |            |   |                             |
| 1603                                     | ApplicationSystem-Name      | N     | STRING (1-30) | Provides the name of the application system being used to generate FIX application messages. This will normally be a trading system, OMS, or EMS. This field is optional in the messages sent to the FIX Gateway.  |       |             |   |            |   |                             |

| Tag                      | Field Name  | Req'd | Data Type     | Description  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
|--------------------------|---|-------|---------------|--|-------|-------------|-------|-----------------------------------|-------|---|-------|---|-------|-----------------------------|-------|-----------------------------|
| 1604                     | ApplicationSystem-Version                                 | N     | STRING (1-30) | Provides the version of the application system being used to initiate FIX application messages. This field is optional in the messages sent to the FIX Gateway.  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 1605                     | ApplicationSystem-Vendor                                  | N     | STRING (1-30) | Provides the vendor of the application system. This field is optional in the messages sent to the FIX Gateway.   |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 1408                     | DefaultCstmAppVer-ID                                      | Y     | STRING (1-30) | FIX LF version as documented in the section 5 Overview of Supported Message Types  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 28763                    | DefaultCstmAppVer-SubID                                   | N     | STRING (1-5)  | Interface subversion. Identifies interface changes within one T7 release. Response only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D0001</td> <td>Derivatives subversion 0001</td> </tr> <tr> <td>D0002</td> <td>Derivatives subversion 0002</td> </tr> <tr> <td>D0003</td> <td>Derivatives subversion 0003</td> </tr> <tr> <td>D0004</td> <td>Derivatives subversion 0004</td> </tr> <tr> <td>D0005</td> <td>Derivatives subversion 0005</td> </tr> </tbody> </table> | Value | Description | D0001 | Derivatives subversion 0001       | D0002 | Derivatives subversion 0002                             | D0003 | Derivatives subversion 0003                               | D0004 | Derivatives subversion 0004 | D0005 | Derivatives subversion 0005 |
| Value                    | Description   |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| D0001                    | Derivatives subversion 0001                               |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| D0002                    | Derivatives subversion 0002                               |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| D0003                    | Derivatives subversion 0003                               |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| D0004                    | Derivatives subversion 0004                               |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| D0005                    | Derivatives subversion 0005                               |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 339                      | TradSesMode   | N     | INT           | Trading Session Mode. Response only. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Development</td> </tr> <tr> <td>2</td> <td>Simulation</td> </tr> <tr> <td>3</td> <td>Production</td> </tr> <tr> <td>4</td> <td>Acceptance</td> </tr> <tr> <td>5</td> <td>Disaster Recovery</td> </tr> </tbody> </table>  | Value | Description | 1     | Development                       | 2     | Simulation  | 3     | Production  | 4     | Acceptance                  | 5     | Disaster Recovery           |
| Value                    | Description   |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 1                        | Development   |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 2                        | Simulation  |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 3                        | Production  |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 4                        | Acceptance  |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 5                        | Disaster Recovery   |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 1685                     | ThrottleInst  | Y     | INT           | Instructs the gateway how to handle throttled transactions. Recommended value for backoffice sessions is 0. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Reject if throttle limit exceeded</td> </tr> <tr> <td>1</td> <td>Queue if throttle limit exceeded (queuing time limited)</td> </tr> <tr> <td>2</td> <td>Queue if throttle limit exceeded (queuing time unlimited)</td> </tr> </tbody> </table>  | Value | Description | 0     | Reject if throttle limit exceeded | 1     | Queue if throttle limit exceeded (queuing time limited) | 2     | Queue if throttle limit exceeded (queuing time unlimited) |       |                             |       |                             |
| Value                    | Description   |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 0                        | Reject if throttle limit exceeded                         |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 1                        | Queue if throttle limit exceeded (queuing time limited)   |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 2                        | Queue if throttle limit exceeded (queuing time unlimited) |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| 28790                    | ThrottleMaxQueue-Time                                     | N     | INT           | Maximum queuing time of requests in milliseconds. Value must be > 0, if ThrottleInst = 1, otherwise field must not be set.   |       |             |       |                                   |       |   |       |   |       |                             |       |                             |
| <i>&lt;Trailer /&gt;</i> |   |       |               |  |       |             |       |                                   |       |   |       |   |       |                             |       |                             |

## 7.2 Session Logout

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

| Tag                                      | Field Name                    | Req'd | Data Type         | Description   |       |             |   |                         |   |                               |
|--|-------------------------------|-------|-------------------|---|-------|-------------|---|-------------------------|---|-------------------------------|
| <i>&lt;Header with MsgType='5' /&gt;</i> |                               |       |                   |   |       |             |   |                         |   |                               |
| 58                                       | Text                          | N     | STRING<br>(1-128) | Free format text string.  |       |             |   |                         |   |                               |
| 1409                                     | SessionStatus                 | N     | INT               | Session status.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session logout complete</td> </tr> <tr> <td>5</td> <td>Invalid user name or password</td> </tr> </tbody> </table> | Value | Description | 4 | Session logout complete | 5 | Invalid user name or password |
| Value                                    | Description                   |       |                   |   |       |             |   |                         |   |                               |
| 4  | Session logout complete       |       |                   |   |       |             |   |                         |   |                               |
| 5  | Invalid user name or password |       |                   |   |       |             |   |                         |   |                               |
| <i>&lt;Trailer /&gt;</i>                 |                               |       |                   |   |       |             |   |                         |   |                               |



## 7.3 Heartbeat

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

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

## 7.4 Test Request

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

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

## 7.5 Resend Request

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

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

## 7.6 Reject

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

| Tag                         | Field Name                                     | Req'd | Data Type         | Description  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
|-----------------------------|--|-------|-------------------|--|-------|-------------|---|--------------------|---|----------------------|---|---------------------------------------|---|---------------|---|-----------------------------|---|---------------------------------|---|---------------------------------|---|--------------------|---|-------------------|---|----------------|----|-------------------------------|----|-----------------|----|----------------------|----|----------------------------|----|-------------------------------------|----|-------------------------------------|----|--|----|---|----|---|----|-------|
| <Header with MsgType='3' /> |  |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 45                          | RefSeqNum                                      | Y     | SEQNUM            | Reference message Sequence number.   |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 58                          | Text   | N     | STRING<br>(1-128) | Free format text string.   |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 371                         | RefTagID                                       | N     | INT               | The tag number of the FIX field being referenced.  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 372                         | RefMsgType                                     | Y     | STRING            | The MsgType (35) of the FIX message being referenced.  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 373                         | SessionRejectReason                            | N     | INT               | Code to identify reason for a session-level Reject message.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>0</td><td>Invalid tag number</td></tr> <tr><td>1</td><td>Required tag missing</td></tr> <tr><td>2</td><td>Tag not defined for this message type</td></tr> <tr><td>3</td><td>Undefined tag</td></tr> <tr><td>4</td><td>Tag specified without value</td></tr> <tr><td>5</td><td>Value is incorrect for this tag</td></tr> <tr><td>6</td><td>Incorrect data format for value</td></tr> <tr><td>7</td><td>Decryption problem</td></tr> <tr><td>8</td><td>Signature problem</td></tr> <tr><td>9</td><td>CompID Problem</td></tr> <tr><td>10</td><td>Sending time accuracy problem</td></tr> <tr><td>11</td><td>Invalid msgtype</td></tr> <tr><td>12</td><td>XML Validation Error</td></tr> <tr><td>13</td><td>Tag appears more than once</td></tr> <tr><td>14</td><td>Tag specified out of required order</td></tr> <tr><td>15</td><td>Repeating group fields out of order</td></tr> <tr><td>16</td><td>Incorrect NumInGroup count for repeating group</td></tr> <tr><td>17</td><td>Non 'data' value includes field delimiter</td></tr> <tr><td>18</td><td>Invalid/Unsupported Application Version</td></tr> <tr><td>99</td><td>Other</td></tr> </tbody> </table> | Value | Description | 0 | Invalid tag number | 1 | Required tag missing | 2 | Tag not defined for this message type | 3 | Undefined tag | 4 | Tag specified without value | 5 | Value is incorrect for this tag | 6 | Incorrect data format for value | 7 | Decryption problem | 8 | Signature problem | 9 | CompID Problem | 10 | Sending time accuracy problem | 11 | Invalid msgtype | 12 | XML Validation Error | 13 | Tag appears more than once | 14 | Tag specified out of required order | 15 | Repeating group fields out of order | 16 | Incorrect NumInGroup count for repeating group | 17 | Non 'data' value includes field delimiter | 18 | Invalid/Unsupported Application Version | 99 | Other |
| Value                       | Description                                    |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 0                           | Invalid tag number                             |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 1                           | Required tag missing                           |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 2                           | Tag not defined for this message type          |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 3                           | Undefined tag                                  |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 4                           | Tag specified without value                    |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 5                           | Value is incorrect for this tag                |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 6                           | Incorrect data format for value                |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 7                           | Decryption problem                             |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 8                           | Signature problem                              |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 9                           | CompID Problem                                 |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 10                          | Sending time accuracy problem                  |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 11                          | Invalid msgtype                                |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 12                          | XML Validation Error                           |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 13                          | Tag appears more than once                     |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 14                          | Tag specified out of required order            |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 15                          | Repeating group fields out of order            |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 16                          | Incorrect NumInGroup count for repeating group |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 17                          | Non 'data' value includes field delimiter      |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 18                          | Invalid/Unsupported Application Version        |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 99                          | Other  |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| 25023                       | ReturnCode                                     | N     | INT               | Return code.   |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |
| <Trailer />                 |  |       |                   |  |       |             |   |                    |   |                      |   |                                       |   |               |   |                             |   |                                 |   |                                 |   |                    |   |                   |   |                |    |                               |    |                 |    |                      |    |                            |    |                                     |    |                                     |    |  |    |   |    |   |    |       |

## 7.7 Sequence Reset

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

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

## 8 Application Messages

Overview of messages contained in this section:

| FIX Message                           | MsgType |
|---------------------------------------|---------|
| User Request                          | BE      |
| User Response                         | BF      |
| User Notification                     | UCB     |
| New Order Single                      | D       |
| New Order Multileg                    | AB      |
| Order Cancel/Replace Request          | G       |
| Multileg Order Cancel/Replace Request | AC      |
| Order Cancel Request                  | F       |
| Execution Report                      | 8       |
| Order Mass Action Request             | UCA     |
| User Order Mass Action Report         | UBZ     |
| Business Message Acknowledgment       | U28     |
| Business Message Reject               | j       |
| Security Definition Request           | c       |
| Security Definition Response          | d       |
| Cross Request                         | UDS     |
| Quote Request                         | R       |
| Trading Session Status                | h       |
| User Party Entitlements Update Report | UCZ     |
| User Party Action Report              | UDI     |
| User Party Risk Limits Update Report  | UCR     |
| User Party Risk Limits Request        | UCL     |
| User Party Risk Limits Report         | UCM     |
| CLIP Enter Request                    | U29     |
| CLIP Delete Request                   | U30     |
| CLIP Response                         | U31     |
| Session Details List                  | U6      |
| Trade Capture Report                  | AE      |

## 8.1 User Request

Each trader needs to logon/logoff to/from T7 via the User Request message.

| Tag                                       | Field Name      | Req'd | Data Type     | Description  |       |             |   |             |   |              |
|---|-----------------|-------|---------------|--|-------|-------------|---|-------------|---|--------------|
| <i>&lt;Header with MsgType='BE' /&gt;</i> |                 |       |               |  |       |             |   |             |   |              |
| 553                                       | Username        | Y     | INT           | User ID  |       |             |   |             |   |              |
| 554                                       | Password        | N     | STRING        | Password. Valid characters 0-9, A-Z, a-z, \x21, \x23, \x24, \x25, \x26, \x2A, \x2B, \x2D, \x2F, \x3D, \x40, \x5F   |       |             |   |             |   |              |
| 923                                       | UserRequestID   | Y     | STRING (1-20) | Unique identifier for a User Request.  |       |             |   |             |   |              |
| 924                                       | UserRequestType | Y     | INT           | Indicates the action required by a User Request Message.<br><table border="1" data-bbox="868 842 1394 972"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Log on user</td> </tr> <tr> <td>2</td> <td>Log off user</td> </tr> </tbody> </table> | Value | Description | 1 | Log on user | 2 | Log off user |
| Value                                     | Description     |       |               |  |       |             |   |             |   |              |
| 1   | Log on user     |       |               |  |       |             |   |             |   |              |
| 2   | Log off user    |       |               |  |       |             |   |             |   |              |
| <i>&lt;Trailer /&gt;</i>                  |                 |       |               |  |       |             |   |             |   |              |

## 8.2 User Response

The User Response message is used to confirm the trader logon/logoff.

| Tag                                       | Field Name    | Req'd | Data Type     | Description                           |               |
|---|---------------|-------|---------------|---------------------------------------|---------------|
| <i>&lt;Header with MsgType='BF' /&gt;</i> |               |       |               |                                       |               |
| 553                                       | Username      | Y     | INT           | User ID                               |               |
| 923                                       | UserRequestID | Y     | STRING (1-20) | Unique identifier for a User Request. |               |
| 926                                       | UserStatus    | Y     | INT           | Indicates the status of a user.       |               |
|   |               |       |               | Value                                 | Description   |
|   |               |       |               | 1                                     | Logged in     |
|   |               |       |               | 2                                     | Not logged in |
| <i>&lt;Trailer /&gt;</i>                  |               |       |               |                                       |               |



### 8.3 User Notification

The User Notification message is used to send information of an unsolicited trader logoff or send information of legal notifications.

| Tag  | Field Name                     | Req'd | Data Type         | Description  |       |             |   |                                |    |              |    |               |
|--|--------------------------------|-------|-------------------|--|-------|-------------|---|--------------------------------|----|--------------|----|---------------|
| <i>&lt;Header with MsgType='UCB' /&gt;</i>   |                                |       |                   |  |       |             |   |                                |    |              |    |               |
| <i>&lt;UsernameGrp&gt;, cardinality: unrestricted, record counter: NoUsernames (809)</i> |                                |       |                   |  |       |             |   |                                |    |              |    |               |
| 553  | >Username                      | N     | INT               | User ID  |       |             |   |                                |    |              |    |               |
| <i>&lt;/UsernameGrp&gt;</i>  |                                |       |                   |  |       |             |   |                                |    |              |    |               |
| 58   | Text                           | N     | STRING<br>(1-128) | Free format text string.   |       |             |   |                                |    |              |    |               |
| 926  | UserStatus                     | Y     | INT               | Indicates the status of a user.<br><table border="1" data-bbox="868 837 1394 1010"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Forced user logout by exchange</td> </tr> <tr> <td>10</td> <td>User stopped</td> </tr> <tr> <td>11</td> <td>User released</td> </tr> </tbody> </table> | Value | Description | 7 | Forced user logout by exchange | 10 | User stopped | 11 | User released |
| Value  | Description                    |       |                   |  |       |             |   |                                |    |              |    |               |
| 7  | Forced user logout by exchange |       |                   |  |       |             |   |                                |    |              |    |               |
| 10   | User stopped                   |       |                   |  |       |             |   |                                |    |              |    |               |
| 11   | User released                  |       |                   |  |       |             |   |                                |    |              |    |               |
| <i>&lt;Trailer /&gt;</i>   |                                |       |                   |  |       |             |   |                                |    |              |    |               |

## 8.4 New Order Single

The New Order Single message is used by the client to submit an order for single leg securities.

| Tag  | Field Name                | Req'd | Data Type     | Description   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
|--|---------------------------|-------|---------------|---|-------|-------------|----|-------------------------|----|-----------------------|----|------------------------|----|-------------|----|-----------------|----|------------------|----|-------------|----|------------------------|-----|---------------------------|
| <Header with MsgType='D' />  |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| <Parties>, cardinality: 1-11, record counter: NoPartyIDs (453), containing occurrences: beneficiary, client_id, entering_trader*, location_id, order_origination_firm, position_account, takeover_firm, execution_identifier_human, execution_identifier_algo, investment_identifier_human, investment_identifier_algo |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 448  | >PartyID                  | Y     | STRING (1-35) | Party identifier/code.  |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 447  | >PartyIDSource            | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>   | Value | Description | D  | Proprietary custom code | P  | Short code identifier |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| D  | Proprietary custom code   |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| P  | Short code identifier     |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 452  | >PartyRole                | Y     | INT           | Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Client ID</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>          | Value | Description | 3  | Client ID               | 12 | Executing trader      | 13 | Order origination firm | 32 | Beneficiary | 36 | Entering trader | 38 | Position account | 75 | Location ID | 96 | Take-up (trading) firm | 122 | Investment decision maker |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 3  | Client ID                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 12   | Executing trader          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 13   | Order origination firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 32   | Beneficiary               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 36   | Entering trader           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 38   | Position account          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 75   | Location ID               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 96   | Take-up (trading) firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 122  | Investment decision maker |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 2376   | >PartyRoleQualifier       | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person        |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 22   | Algorithm                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 24   | Natural person            |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |

| Tag          | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--------------|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 802          | >NoPartySubIDs  | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 523          | >PartySubID   | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 803          | >PartySubIDType                                       | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>   | Value | Description | 2    | Person                          |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2            | Person  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Parties>   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Instrument> |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55           | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48           | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22           | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M            | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227         | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1            | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2            | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3            | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4            | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5            | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6            | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7            | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8            | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9            | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10           | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13           | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167          | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG         | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag   | Field Name                         | Req'd | Data Type | Description  |       |             |   |                                    |   |                      |   |              |
|---|------------------------------------|-------|-----------|--|-------|-------------|---|------------------------------------|---|----------------------|---|--------------|
| 762   | SecuritySubType                    | N     | INT(10)   | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.   |       |             |   |                                    |   |                      |   |              |
| </Instrument>   |                                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| <TrdgSesGrp>, cardinality: 0-1, record counter: NoTradingSessions (386)   |                                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| 336   | >TradingSessionID                  | Y     | INT       | Identifier for trading session.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Day</td> </tr> </tbody> </table>   | Value | Description | 1 | Day                                |   |                      |   |              |
| Value   | Description                        |       |           |  |       |             |   |                                    |   |                      |   |              |
| 1   | Day                                |       |           |  |       |             |   |                                    |   |                      |   |              |
| 625   | >TradingSessionSub-ID              | Y     | INT       | This field marks orders for a special trading phase.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening auction</td> </tr> <tr> <td>4</td> <td>Closing auction</td> </tr> <tr> <td>8</td> <td>Auction only</td> </tr> </tbody> </table> | Value | Description | 2 | Opening auction                    | 4 | Closing auction      | 8 | Auction only |
| Value   | Description                        |       |           |  |       |             |   |                                    |   |                      |   |              |
| 2   | Opening auction                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| 4   | Closing auction                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| 8   | Auction only                       |       |           |  |       |             |   |                                    |   |                      |   |              |
| </TrdgSesGrp>   |                                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| <MtchgInst>, cardinality: 0-1, record counter: NoMatchInst (1624)   |                                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| 1625  | >MatchInst                         | Y     | INT       | Matching Instruction for the order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Do not match</td> </tr> </tbody> </table>  | Value | Description | 2 | Do not match                       |   |                      |   |              |
| Value   | Description                        |       |           |  |       |             |   |                                    |   |                      |   |              |
| 2   | Do not match                       |       |           |  |       |             |   |                                    |   |                      |   |              |
| 28744   | >MatchInstCrossID                  | Y     | INT(10)   | Numeric identifier. Contains the Self Match Prevention ID.   |       |             |   |                                    |   |                      |   |              |
| </MtchgInst>  |                                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| <OrderAttributeGrp>, cardinality: 0-2, record counter: NoOrderAttributes (2593), containing occurrences: liquidity_provision_activity_order, risk_reduction_order |                                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| 2594  | >OrderAttributeType                | N     | INT       | Type of order attribute.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Liquidity Provision Activity Order</td> </tr> <tr> <td>3</td> <td>Risk Reduction Order</td> </tr> </tbody> </table>   | Value | Description | 2 | Liquidity Provision Activity Order | 3 | Risk Reduction Order |   |              |
| Value   | Description                        |       |           |  |       |             |   |                                    |   |                      |   |              |
| 2   | Liquidity Provision Activity Order |       |           |  |       |             |   |                                    |   |                      |   |              |
| 3   | Risk Reduction Order               |       |           |  |       |             |   |                                    |   |                      |   |              |
| 2595  | >OrderAttributeValue               | N     | CHAR      | Value associated with the order attribute type specified in OrderAttributeType (2594).<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Attribute is set.</td> </tr> </tbody> </table>  | Value | Description | Y | Attribute is set.                  |   |                      |   |              |
| Value   | Description                        |       |           |  |       |             |   |                                    |   |                      |   |              |
| Y   | Attribute is set.                  |       |           |  |       |             |   |                                    |   |                      |   |              |
| </OrderAttributeGrp>  |                                    |       |           |  |       |             |   |                                    |   |                      |   |              |
| <ValueChecksGrp>, cardinality: 2, record counter: NoValueChecks (1868), containing occurrences: price_check*, notional_value_check*                               |                                    |       |           |  |       |             |   |                                    |   |                      |   |              |

| Tag                            | Field Name                                  | Req'd | Data Type            | Description   |       |             |   |   |   |                      |   |             |   |            |
|--------------------------------|---|-------|----------------------|---|-------|-------------|---|---|---|----------------------|---|-------------|---|------------|
| 1869                           | >ValueCheckType                             | Y     | INT                  | Type of value to be checked.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Price check</td> </tr> <tr> <td>2</td> <td>Notional value check</td> </tr> </tbody> </table>   | Value | Description | 1 | Price check                                 | 2 | Notional value check |   |             |   |            |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Price check                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 2                              | Notional value check                        |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1870                           | >ValueCheckAction                           | Y     | INT                  | Action to be taken for the ValueCheckType (1869). ValueCheckAction (1870) = '2' (Best effort) is only possible, if ValueCheckType (1869) = '1' (Price check).<br><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> <tr> <td>2</td> <td>Best effort</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check                                | 1 | Check                | 2 | Best effort |   |            |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 0                              | Do not check                                |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Check                                       |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 2                              | Best effort                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| <i>&lt;/ValueChecksGrp&gt;</i> |   |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Account                                     | N     | STRING (2)           | Account.  |       |             |   |   |   |                      |   |             |   |            |
| 11                             | ClOrdID                                     | Y     | STRING (1-20)        | Unique customer defined order request identifier  |       |             |   |   |   |                      |   |             |   |            |
| 18                             | ExecInst                                    | N     | MULTIPLE-VALUESTRING | Instructions for order handling.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Participate don't initiate (Book or cancel)</td> </tr> </tbody> </table>   | Value | Description | 6 | Participate don't initiate (Book or cancel) |   |                      |   |             |   |            |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 6                              | Participate don't initiate (Book or cancel) |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 38                             | OrderQty                                    | Y     | QTY                  | Total Order Quantity.   |       |             |   |   |   |                      |   |             |   |            |
| 40                             | OrdType                                     | Y     | CHAR                 | Order type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop limit</td> </tr> </tbody> </table>  | Value | Description | 1 | Market                                      | 2 | Limit                | 3 | Stop        | 4 | Stop limit |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Market                                      |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 2                              | Limit                                       |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 3                              | Stop  |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 4                              | Stop limit                                  |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 44                             | Price                                       | N     | PRICE                | Limit price.  |       |             |   |   |   |                      |   |             |   |            |
| 54                             | Side  | Y     | CHAR                 | Side<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>   | Value | Description | 1 | Buy   | 2 | Sell                 |   |             |   |            |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Buy   |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 2                              | Sell  |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 25007                          | FreeText1                                   | N     | STRING (1-12)        | First free-format text field for trader-specific or customer-related comments.  |       |             |   |   |   |                      |   |             |   |            |

| Tag   | Field Name              | Req'd | Data Type     | Description  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
|-------|-------------------------|-------|---------------|--|-------|-------------|---|----------------------|---|-------------------------|---|---------------------|---|----------------|---|-------------|---|---------|---|-------------|
| 59    | TimelnForce             | N     | CHAR          | <p>Execution and trading restriction parameters. Will be defaulted to "0" (Day) if missing.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good till Cancel</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel</td> </tr> <tr> <td>6</td> <td>Good till Date</td> </tr> </tbody> </table>   | Value | Description | 0 | Day                  | 1 | Good till Cancel        | 3 | Immediate or Cancel | 6 | Good till Date |   |             |   |         |   |             |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 0     | Day                     |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1     | Good till Cancel        |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 3     | Immediate or Cancel     |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 6     | Good till Date          |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 77    | PositionEffect          | Y     | CHAR          | <p>Indicates whether the resulting position after a trade should be an opening position or closing position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>   | Value | Description | O | Open                 | C | Close                   |   |                     |   |                |   |             |   |         |   |             |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| O     | Open                    |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| C     | Close                   |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 99    | StopPx                  | N     | PRICE         | Stop price.  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 432   | ExpireDate              | N     | LOCALMKT-DATE | Date of order expiration.  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1031  | CustOrderHandling-Inst  | N     | CHAR          | <p>Rate identifier in accordance with the FIA guidelines.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk                 | Y | Electronic              | C | FCM-provided screen | G | FCM API or FIX | H | Algo Engine | D | Default | * | More values |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| W     | Desk                    |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| Y     | Electronic              |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| C     | FCM-provided screen     |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| G     | FCM API or FIX          |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| H     | Algo Engine             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| D     | Default                 |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| *     | More values             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1724  | OrderOrigination        | N     | INT           | <p>Direct market access identifier.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>   | Value | Description | 5 | Direct market access |   |                         |   |                     |   |                |   |             |   |         |   |             |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 5     | Direct market access    |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1815  | TradingCapacity         | Y     | INT           | <p>Trading capacity.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>  | Value | Description | 1 | Customer (Agency)    | 5 | Principal (Proprietary) | 6 | Market Maker        |   |                |   |             |   |         |   |             |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1     | Customer (Agency)       |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 5     | Principal (Proprietary) |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 6     | Market Maker            |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |

| Tag         | Field Name                      | Req'd | Data Type     | Description   |                                     |
|-------------|---------------------------------|-------|---------------|---|-------------------------------------|
| 2964        | SelfMatchPrevention-Instruction | N     | INT           | Indicate the instruction for SMP  |                                     |
|             |                                 |       |               | Value   | Description                         |
|             |                                 |       |               | 100   | Reject cross on business unit level |
|             |                                 |       |               | 101   | Reject cross on market level        |
| 2404        | ComplianceText                  | N     | STRING (1-20) | Provide additional compliance information.                                      |                                     |
| 25008       | FreeText2                       | N     | STRING (1-12) | Second free-format text field for trader-specific or customer-related comments. |                                     |
| 25009       | FreeText3                       | N     | STRING (1-12) | Third free-format text field for trader-specific or customer-related comments.  |                                     |
| 25241       | PartyEndClient-Identification   | N     | STRING (1-20) | End client identifier.  |                                     |
| <Trailer /> |                                 |       |               |   |                                     |

## 8.5 New Order Multileg

The New Order Multileg message is provided to submit orders for securities that are made up of multiple securities, known as "legs".

| Tag  | Field Name                | Req'd | Data Type     | Description   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
|--|---------------------------|-------|---------------|---|-------|-------------|----|-------------------------|----|-----------------------|----|------------------------|----|-------------|----|-----------------|----|------------------|----|-------------|----|------------------------|-----|---------------------------|
| <Header with MsgType='AB' />   |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| <Parties>, cardinality: 1-11, record counter: NoPartyIDs (453), containing occurrences: beneficiary, client_id, entering_trader*, execution_identifier_human, execution_identifier_algo, investment_identifier_human, investment_identifier_algo, location_id, order_origination_firm, position_account, takeover_firm |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 448  | >PartyID                  | Y     | STRING (1-35) | Party identifier/code.  |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 447  | >PartyIDSource            | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>   | Value | Description | D  | Proprietary custom code | P  | Short code identifier |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| D  | Proprietary custom code   |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| P  | Short code identifier     |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 452  | >PartyRole                | Y     | INT           | Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Client ID</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>          | Value | Description | 3  | Client ID               | 12 | Executing trader      | 13 | Order origination firm | 32 | Beneficiary | 36 | Entering trader | 38 | Position account | 75 | Location ID | 96 | Take-up (trading) firm | 122 | Investment decision maker |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 3  | Client ID                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 12   | Executing trader          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 13   | Order origination firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 32   | Beneficiary               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 36   | Entering trader           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 38   | Position account          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 75   | Location ID               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 96   | Take-up (trading) firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 122  | Investment decision maker |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 2376   | >PartyRoleQualifier       | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person        |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 22   | Algorithm                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 24   | Natural person            |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |



| Tag          | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--------------|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 802          | >NoPartySubIDs  | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 523          | >PartySubID   | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 803          | >PartySubIDType                                       | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>   | Value | Description | 2    | Person                          |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2            | Person  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Parties>   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Instrument> |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55           | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48           | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22           | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M            | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227         | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1            | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2            | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3            | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4            | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5            | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6            | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7            | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8            | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9            | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10           | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13           | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167          | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG         | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag  | Field Name                         | Req'd | Data Type  | Description  |       |             |   |                                    |   |                      |
|--|------------------------------------|-------|------------|--|-------|-------------|---|------------------------------------|---|----------------------|
| 762  | SecuritySubType                    | N     | INT(10)    | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.   |       |             |   |                                    |   |                      |
| <i>&lt;/Instrument&gt;</i>   |                                    |       |            |  |       |             |   |                                    |   |                      |
| <i>&lt;LegOrdGrp&gt;, cardinality: unrestricted, record counter: NoLegs (555)</i>  |                                    |       |            |  |       |             |   |                                    |   |                      |
| 2680   | >LegAccount                        | Y     | STRING (2) | Leg-specific account.  |       |             |   |                                    |   |                      |
| 564  | >LegPositionEffect                 | Y     | CHAR       | Leg-specific field used to indicates whether the leg is submitted to open or close a position.   |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>  | Value | Description | O | Open                               | C | Close                |
| Value  | Description                        |       |            |  |       |             |   |                                    |   |                      |
| O  | Open                               |       |            |  |       |             |   |                                    |   |                      |
| C  | Close                              |       |            |  |       |             |   |                                    |   |                      |
| <i>&lt;/LegOrdGrp&gt;</i>  |                                    |       |            |  |       |             |   |                                    |   |                      |
| <i>&lt;MtchgInst&gt;, cardinality: 0-1, record counter: NoMatchInst (1624)</i>   |                                    |       |            |  |       |             |   |                                    |   |                      |
| 1625   | >MatchInst                         | Y     | INT        | Matching Instruction for the order.  |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Do not match</td> </tr> </tbody> </table>   | Value | Description | 2 | Do not match                       |   |                      |
| Value  | Description                        |       |            |  |       |             |   |                                    |   |                      |
| 2  | Do not match                       |       |            |  |       |             |   |                                    |   |                      |
| 28744  | >MatchInstCrossID                  | Y     | INT(10)    | Numeric identifier. Contains the Self Match Prevention ID.   |       |             |   |                                    |   |                      |
| <i>&lt;/MtchgInst&gt;</i>  |                                    |       |            |  |       |             |   |                                    |   |                      |
| <i>&lt;OrderAttributeGrp&gt;, cardinality: 0-2, record counter: NoOrderAttributes (2593), containing occurrences: liquidity_provision_activity_order, risk_reduction_order</i> |                                    |       |            |  |       |             |   |                                    |   |                      |
| 2594   | >OrderAttributeType                | N     | INT        | Type of order attribute.   |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Liquidity Provision Activity Order</td> </tr> <tr> <td>3</td> <td>Risk Reduction Order</td> </tr> </tbody> </table> | Value | Description | 2 | Liquidity Provision Activity Order | 3 | Risk Reduction Order |
| Value  | Description                        |       |            |  |       |             |   |                                    |   |                      |
| 2  | Liquidity Provision Activity Order |       |            |  |       |             |   |                                    |   |                      |
| 3  | Risk Reduction Order               |       |            |  |       |             |   |                                    |   |                      |
| 2595   | >OrderAttributeValue               | N     | CHAR       | Value associated with the order attribute type specified in OrderAttributeType (2594).   |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Attribute is set.</td> </tr> </tbody> </table>  | Value | Description | Y | Attribute is set.                  |   |                      |
| Value  | Description                        |       |            |  |       |             |   |                                    |   |                      |
| Y  | Attribute is set.                  |       |            |  |       |             |   |                                    |   |                      |
| <i>&lt;/OrderAttributeGrp&gt;</i>  |                                    |       |            |  |       |             |   |                                    |   |                      |
| <i>&lt;ValueChecksGrp&gt;, cardinality: 2, record counter: NoValueChecks (1868), containing occurrences: price_check*, notional_value_check*</i>                               |                                    |       |            |  |       |             |   |                                    |   |                      |

| Tag                            | Field Name                                  | Req'd | Data Type            | Description   |       |             |   |   |   |                      |   |                     |   |                |
|--------------------------------|---|-------|----------------------|---|-------|-------------|---|---|---|----------------------|---|---------------------|---|----------------|
| 1869                           | >ValueCheckType                             | Y     | INT                  | Type of value to be checked.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Price check</td> </tr> <tr> <td>2</td> <td>Notional value check</td> </tr> </tbody> </table>   | Value | Description | 1 | Price check                                 | 2 | Notional value check |   |                     |   |                |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 1                              | Price check                                 |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 2                              | Notional value check                        |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 1870                           | >ValueCheckAction                           | Y     | INT                  | Action to be taken for the ValueCheckType (1869). ValueCheckAction (1870) = '2' (Best effort) is only possible, if ValueCheckType (1869) = '1' (Price check).<br><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> <tr> <td>2</td> <td>Best effort</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check                                | 1 | Check                | 2 | Best effort         |   |                |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 0                              | Do not check                                |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 1                              | Check                                       |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 2                              | Best effort                                 |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| <i>&lt;/ValueChecksGrp&gt;</i> |   |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 11                             | CIOrdID                                     | Y     | STRING (1-20)        | Unique customer defined order request identifier  |       |             |   |   |   |                      |   |                     |   |                |
| 18                             | Execlnst                                    | N     | MULTIPLE-VALUESTRING | Instructions for order handling.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Participate don't initiate (Book or cancel)</td> </tr> </tbody> </table>   | Value | Description | 6 | Participate don't initiate (Book or cancel) |   |                      |   |                     |   |                |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 6                              | Participate don't initiate (Book or cancel) |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 38                             | OrderQty                                    | Y     | QTY                  | Total Order Quantity.   |       |             |   |   |   |                      |   |                     |   |                |
| 40                             | OrdType                                     | Y     | CHAR                 | Order type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table>  | Value | Description | 2 | Limit                                       |   |                      |   |                     |   |                |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 2                              | Limit                                       |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 44                             | Price                                       | Y     | PRICE                | Limit price.  |       |             |   |   |   |                      |   |                     |   |                |
| 54                             | Side  | Y     | CHAR                 | Side<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>   | Value | Description | 1 | Buy   | 2 | Sell                 |   |                     |   |                |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 1                              | Buy   |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 2                              | Sell  |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 25007                          | FreeText1                                   | N     | STRING (1-12)        | First free-format text field for trader-specific or customer-related comments.  |       |             |   |   |   |                      |   |                     |   |                |
| 59                             | TimelnForce                                 | N     | CHAR                 | Execution and trading restriction parameters. Will be defaulted to "0" (Day) if missing.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good till Cancel</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel</td> </tr> <tr> <td>6</td> <td>Good till Date</td> </tr> </tbody> </table>              | Value | Description | 0 | Day   | 1 | Good till Cancel     | 3 | Immediate or Cancel | 6 | Good till Date |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 0                              | Day   |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 1                              | Good till Cancel                            |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 3                              | Immediate or Cancel                         |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |
| 6                              | Good till Date                              |       |                      |   |       |             |   |   |   |                      |   |                     |   |                |

| Tag                      | Field Name                          | Req'd | Data Type         | Description  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
|--------------------------|-------------------------------------|-------|-------------------|--|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|---------------------|---|----------------|---|-------------|---|---------|---|-------------|
| 432                      | ExpireDate                          | N     | LOCALMKT-<br>DATE | Date of order expiration.  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 1031                     | CustOrderHandling-<br>Inst          | N     | CHAR              | Rate identifier in accordance with the FIA guidelines.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W   | Desk                                | Y   | Electronic                   | C | FCM-provided screen | G | FCM API or FIX | H | Algo Engine | D | Default | * | More values |
| Value                    | Description                         |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| W                        | Desk                                |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| Y                        | Electronic                          |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| C                        | FCM-provided screen                 |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| G                        | FCM API or FIX                      |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| H                        | Algo Engine                         |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| D                        | Default                             |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| *                        | More values                         |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 1724                     | OrderOrigination                    | N     | INT               | Direct market access identifier.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>   | Value | Description | 5   | Direct market access                |     |                              |   |                     |   |                |   |             |   |         |   |             |
| Value                    | Description                         |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 5                        | Direct market access                |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 1815                     | TradingCapacity                     | Y     | INT               | Trading capacity.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>  | Value | Description | 1   | Customer (Agency)                   | 5   | Principal (Proprietary)      | 6 | Market Maker        |   |                |   |             |   |         |   |             |
| Value                    | Description                         |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 1                        | Customer (Agency)                   |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 5                        | Principal (Proprietary)             |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 6                        | Market Maker                        |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 2964                     | SelfMatchPrevention-<br>Instruction | N     | INT               | Indicate the instruction for SMP<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table>  | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level |   |                     |   |                |   |             |   |         |   |             |
| Value                    | Description                         |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 100                      | Reject cross on business unit level |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 101                      | Reject cross on market level        |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 2404                     | ComplianceText                      | N     | STRING (1-20)     | Provide additional compliance information.   |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 25008                    | FreeText2                           | N     | STRING (1-12)     | Second free-format text field for trader-specific or customer-related comments.  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 25009                    | FreeText3                           | N     | STRING (1-12)     | Third free-format text field for trader-specific or customer-related comments.   |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 25241                    | PartyEndClient-<br>Identification   | N     | STRING (1-20)     | End client identifier.   |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| <i>&lt;Trailer /&gt;</i> |                                     |       |                   |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |

## 8.6 Order Cancel/Replace Request

The Order Cancel/Replace Request is used to modify an existing order.

| Tag   | Field Name                | Req'd | Data Type     | Description   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
|---|---------------------------|-------|---------------|---|-------|-------------|----|-------------------------|----|-----------------------|----|------------------------|----|-------------|----|-----------------|----|------------------|----|-------------|----|------------------------|-----|---------------------------|
| <i>&lt;Header with MsgType='G' /&gt;</i>  |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| <i>&lt;Parties&gt;, cardinality: 1-11, record counter: NoPartyIDs (453), containing occurrences: beneficiary, client_id, entering_trader*, execution_identifier_human, execution_identifier_algo, investment_identifier_human, investment_identifier_algo, location_id, order_origination_firm, position_account, takeup_firm</i> |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 448   | >PartyID                  | Y     | STRING (1-35) | Party identifier/code.  |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 447   | >PartyIDSource            | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>   | Value | Description | D  | Proprietary custom code | P  | Short code identifier |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| Value   | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| D   | Proprietary custom code   |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| P   | Short code identifier     |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 452   | >PartyRole                | Y     | INT           | Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Client ID</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>          | Value | Description | 3  | Client ID               | 12 | Executing trader      | 13 | Order origination firm | 32 | Beneficiary | 36 | Entering trader | 38 | Position account | 75 | Location ID | 96 | Take-up (trading) firm | 122 | Investment decision maker |
| Value   | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 3   | Client ID                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 12  | Executing trader          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 13  | Order origination firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 32  | Beneficiary               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 36  | Entering trader           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 38  | Position account          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 75  | Location ID               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 96  | Take-up (trading) firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 122   | Investment decision maker |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 2376  | >PartyRoleQualifier       | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person        |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| Value   | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 22  | Algorithm                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 24  | Natural person            |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |

| Tag          | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--------------|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 802          | >NoPartySubIDs  | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 523          | >PartySubID   | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 803          | >PartySubIDType                                       | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>   | Value | Description | 2    | Person                          |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2            | Person  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Parties>   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Instrument> |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55           | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48           | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22           | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M            | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227         | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1            | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2            | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3            | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4            | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5            | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6            | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7            | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8            | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9            | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10           | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13           | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167          | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG         | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag  | Field Name                         | Req'd | Data Type | Description  |       |             |   |                                    |   |                 |   |              |
|--|------------------------------------|-------|-----------|--|-------|-------------|---|------------------------------------|---|-----------------|---|--------------|
| 762  | SecuritySubType                    | N     | INT(10)   | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.   |       |             |   |                                    |   |                 |   |              |
| <i>&lt;/Instrument&gt;</i>   |                                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| <i>&lt;TrdgSesGrp&gt;, cardinality: 0-1, record counter: NoTradingSessions (386)</i>   |                                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| 336  | >TradingSessionID                  | Y     | INT       | Identifier for trading session.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Day</td> </tr> </tbody> </table>   | Value | Description | 1 | Day                                |   |                 |   |              |
| Value  | Description                        |       |           |  |       |             |   |                                    |   |                 |   |              |
| 1  | Day                                |       |           |  |       |             |   |                                    |   |                 |   |              |
| 625  | >TradingSessionSub-ID              | Y     | INT       | This field marks orders for a special trading phase.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening auction</td> </tr> <tr> <td>4</td> <td>Closing auction</td> </tr> <tr> <td>8</td> <td>Auction only</td> </tr> </tbody> </table> | Value | Description | 2 | Opening auction                    | 4 | Closing auction | 8 | Auction only |
| Value  | Description                        |       |           |  |       |             |   |                                    |   |                 |   |              |
| 2  | Opening auction                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| 4  | Closing auction                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| 8  | Auction only                       |       |           |  |       |             |   |                                    |   |                 |   |              |
| <i>&lt;/TrdgSesGrp&gt;</i>   |                                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| <i>&lt;MtchgInst&gt;, cardinality: 0-1, record counter: NoMatchInst (1624)</i>   |                                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| 1625   | >MatchInst                         | Y     | INT       | Matching Instruction for the order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Do not match</td> </tr> </tbody> </table>  | Value | Description | 2 | Do not match                       |   |                 |   |              |
| Value  | Description                        |       |           |  |       |             |   |                                    |   |                 |   |              |
| 2  | Do not match                       |       |           |  |       |             |   |                                    |   |                 |   |              |
| 28744  | >MatchInstCrossID                  | Y     | INT(10)   | Numeric identifier. Contains the Self Match Prevention ID.   |       |             |   |                                    |   |                 |   |              |
| <i>&lt;/MtchgInst&gt;</i>  |                                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| <i>&lt;OrderAttributeGrp&gt;, cardinality: 0-1, record counter: NoOrderAttributes (2593), containing occurrences: liquidity_provision_activity_order</i> |                                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| 2594   | >OrderAttributeType                | N     | INT       | Type of order attribute.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Liquidity Provision Activity Order</td> </tr> </tbody> </table>   | Value | Description | 2 | Liquidity Provision Activity Order |   |                 |   |              |
| Value  | Description                        |       |           |  |       |             |   |                                    |   |                 |   |              |
| 2  | Liquidity Provision Activity Order |       |           |  |       |             |   |                                    |   |                 |   |              |
| 2595   | >OrderAttributeValue               | N     | CHAR      | Value associated with the order attribute type specified in OrderAttributeType (2594).<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Attribute is set.</td> </tr> </tbody> </table>  | Value | Description | Y | Attribute is set.                  |   |                 |   |              |
| Value  | Description                        |       |           |  |       |             |   |                                    |   |                 |   |              |
| Y  | Attribute is set.                  |       |           |  |       |             |   |                                    |   |                 |   |              |
| <i>&lt;/OrderAttributeGrp&gt;</i>  |                                    |       |           |  |       |             |   |                                    |   |                 |   |              |
| <i>&lt;ValueChecksGrp&gt;, cardinality: 1-3, record counter: NoValueChecks (1868)</i>  |                                    |       |           |  |       |             |   |                                    |   |                 |   |              |

| Tag                            | Field Name                                  | Req'd | Data Type            | Description   |       |             |   |   |   |                      |   |             |   |            |
|--------------------------------|---|-------|----------------------|---|-------|-------------|---|---|---|----------------------|---|-------------|---|------------|
| 1869                           | >ValueCheckType                             | Y     | INT                  | Type of value to be checked.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Price check</td> </tr> <tr> <td>2</td> <td>Notional value check</td> </tr> </tbody> </table>   | Value | Description | 1 | Price check                                 | 2 | Notional value check |   |             |   |            |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Price check                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 2                              | Notional value check                        |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1870                           | >ValueCheckAction                           | Y     | INT                  | Action to be taken for the ValueCheckType (1869). ValueCheckAction (1870) = '2' (Best effort) is only possible, if ValueCheckType (1869) = '1' (Price check).<br><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> <tr> <td>2</td> <td>Best effort</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check                                | 1 | Check                | 2 | Best effort |   |            |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 0                              | Do not check                                |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Check                                       |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 2                              | Best effort                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| <i>&lt;/ValueChecksGrp&gt;</i> |   |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Account                                     | N     | STRING (2)           | Account.  |       |             |   |   |   |                      |   |             |   |            |
| 11                             | CIOrdID                                     | Y     | STRING (1-20)        | Unique customer defined order request identifier  |       |             |   |   |   |                      |   |             |   |            |
| 18                             | ExecInst                                    | N     | MULTIPLE-VALUESTRING | Instructions for order handling.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Participate don't initiate (Book or cancel)</td> </tr> </tbody> </table>   | Value | Description | 6 | Participate don't initiate (Book or cancel) |   |                      |   |             |   |            |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 6                              | Participate don't initiate (Book or cancel) |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 38                             | OrderQty                                    | Y     | QTY                  | Total Order Quantity.   |       |             |   |   |   |                      |   |             |   |            |
| 40                             | OrdType                                     | Y     | CHAR                 | Order type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop limit</td> </tr> </tbody> </table>  | Value | Description | 1 | Market                                      | 2 | Limit                | 3 | Stop        | 4 | Stop limit |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Market                                      |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 2                              | Limit                                       |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 3                              | Stop  |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 4                              | Stop limit                                  |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 41                             | OrigCIOrdID                                 | Y     | STRING (1-20)        | CIOrdID (11) of the last successfully processed task (request) referring to the specific order.   |       |             |   |   |   |                      |   |             |   |            |
| 44                             | Price                                       | N     | PRICE                | Limit price.  |       |             |   |   |   |                      |   |             |   |            |
| 54                             | Side  | Y     | CHAR                 | Side<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>   | Value | Description | 1 | Buy   | 2 | Sell                 |   |             |   |            |
| Value                          | Description                                 |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 1                              | Buy   |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 2                              | Sell  |       |                      |   |       |             |   |   |   |                      |   |             |   |            |
| 25007                          | FreeText1                                   | N     | STRING (1-12)        | First free-format text field for trader-specific or customer-related comments.  |       |             |   |   |   |                      |   |             |   |            |



| Tag   | Field Name              | Req'd | Data Type     | Description  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
|-------|-------------------------|-------|---------------|--|-------|-------------|---|----------------------|---|-------------------------|---|---------------------|---|----------------|---|-------------|---|---------|---|-------------|
| 59    | TimeInForce             | N     | CHAR          | <p>Execution and trading restriction parameters. Will be defaulted to "0" (Day) if missing.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good till Cancel</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel</td> </tr> <tr> <td>6</td> <td>Good till Date</td> </tr> </tbody> </table>   | Value | Description | 0 | Day                  | 1 | Good till Cancel        | 3 | Immediate or Cancel | 6 | Good till Date |   |             |   |         |   |             |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 0     | Day                     |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1     | Good till Cancel        |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 3     | Immediate or Cancel     |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 6     | Good till Date          |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 77    | PositionEffect          | Y     | CHAR          | <p>Indicates whether the resulting position after a trade should be an opening position or closing position.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>   | Value | Description | O | Open                 | C | Close                   |   |                     |   |                |   |             |   |         |   |             |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| O     | Open                    |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| C     | Close                   |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 99    | StopPx                  | N     | PRICE         | Stop price.  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 432   | ExpireDate              | N     | LOCALMKT-DATE | Date of order expiration.  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1031  | CustOrderHandling-Inst  | N     | CHAR          | <p>Rate identifier in accordance with the FIA guidelines.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk                 | Y | Electronic              | C | FCM-provided screen | G | FCM API or FIX | H | Algo Engine | D | Default | * | More values |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| W     | Desk                    |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| Y     | Electronic              |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| C     | FCM-provided screen     |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| G     | FCM API or FIX          |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| H     | Algo Engine             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| D     | Default                 |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| *     | More values             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1724  | OrderOrigination        | N     | INT           | <p>Direct market access identifier.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>   | Value | Description | 5 | Direct market access |   |                         |   |                     |   |                |   |             |   |         |   |             |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 5     | Direct market access    |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1815  | TradingCapacity         | Y     | INT           | <p>Trading capacity.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>  | Value | Description | 1 | Customer (Agency)    | 5 | Principal (Proprietary) | 6 | Market Maker        |   |                |   |             |   |         |   |             |
| Value | Description             |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 1     | Customer (Agency)       |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 5     | Principal (Proprietary) |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |
| 6     | Market Maker            |       |               |  |       |             |   |                      |   |                         |   |                     |   |                |   |             |   |         |   |             |

| Tag         | Field Name                      | Req'd | Data Type     | Description   |                                     |
|-------------|---------------------------------|-------|---------------|---|-------------------------------------|
| 2964        | SelfMatchPrevention-Instruction | N     | INT           | Indicate the instruction for SMP  |                                     |
|             |                                 |       |               | Value   | Description                         |
|             |                                 |       |               | 100   | Reject cross on business unit level |
|             |                                 |       |               | 101   | Reject cross on market level        |
| 2404        | ComplianceText                  | N     | STRING (1-20) | Provide additional compliance information.                                      |                                     |
| 25008       | FreeText2                       | N     | STRING (1-12) | Second free-format text field for trader-specific or customer-related comments. |                                     |
| 25009       | FreeText3                       | N     | STRING (1-12) | Third free-format text field for trader-specific or customer-related comments.  |                                     |
| 25241       | PartyEndClient-Identification   | N     | STRING (1-20) | End client identifier.  |                                     |
| <Trailer /> |                                 |       |               |   |                                     |

## 8.7 Multileg Order Cancel/Replace Request

The Multileg Order Cancel/Replace Request is used to modify a multileg order (previously submitted using the New Order Multileg message).

| Tag  | Field Name                | Req'd | Data Type     | Description   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
|--|---------------------------|-------|---------------|---|-------|-------------|----|-------------------------|----|-----------------------|----|------------------------|----|-------------|----|-----------------|----|------------------|----|-------------|----|------------------------|-----|---------------------------|
| <Header with MsgType='AC' />   |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| <Parties>, cardinality: 1-11, record counter: NoPartyIDs (453), containing occurrences: beneficiary, client_id, entering_trader*, execution_identifier_human, execution_identifier_algo, investment_identifier_human, investment_identifier_algo, location_id, order_origination_firm, position_account, takeover_firm |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 448  | >PartyID                  | Y     | STRING (1-35) | Party identifier/code.  |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 447  | >PartyIDSource            | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>   | Value | Description | D  | Proprietary custom code | P  | Short code identifier |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| D  | Proprietary custom code   |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| P  | Short code identifier     |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 452  | >PartyRole                | Y     | INT           | Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Client ID</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>          | Value | Description | 3  | Client ID               | 12 | Executing trader      | 13 | Order origination firm | 32 | Beneficiary | 36 | Entering trader | 38 | Position account | 75 | Location ID | 96 | Take-up (trading) firm | 122 | Investment decision maker |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 3  | Client ID                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 12   | Executing trader          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 13   | Order origination firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 32   | Beneficiary               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 36   | Entering trader           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 38   | Position account          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 75   | Location ID               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 96   | Take-up (trading) firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 122  | Investment decision maker |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 2376   | >PartyRoleQualifier       | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person        |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| Value  | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 22   | Algorithm                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |
| 24   | Natural person            |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                 |    |                  |    |             |    |                        |     |                           |

| Tag          | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--------------|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 802          | >NoPartySubIDs  | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 523          | >PartySubID   | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 803          | >PartySubIDType                                       | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>   | Value | Description | 2    | Person                          |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2            | Person  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Parties>   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Instrument> |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55           | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48           | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22           | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M            | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227         | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1            | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2            | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3            | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4            | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5            | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6            | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7            | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8            | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9            | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10           | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13           | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167          | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value        | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG         | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag  | Field Name                         | Req'd | Data Type  | Description   |       |             |   |                                    |   |                      |
|--|------------------------------------|-------|------------|---|-------|-------------|---|------------------------------------|---|----------------------|
| 762  | SecuritySubType                    | N     | INT(10)    | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.                              |       |             |   |                                    |   |                      |
| <i>&lt;/Instrument&gt;</i>   |                                    |       |            |   |       |             |   |                                    |   |                      |
| <i>&lt;LegOrdGrp&gt;, cardinality: unrestricted, record counter: NoLegs (555)</i>  |                                    |       |            |   |       |             |   |                                    |   |                      |
| 2680   | >LegAccount                        | Y     | STRING (2) | Leg-specific account.   |       |             |   |                                    |   |                      |
| 564  | >LegPositionEffect                 | Y     | CHAR       | Leg-specific field used to indicates whether the leg is submitted to open or close a position.  |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>                       | Value | Description | O | Open                               | C | Close                |
| Value  | Description                        |       |            |   |       |             |   |                                    |   |                      |
| O  | Open                               |       |            |   |       |             |   |                                    |   |                      |
| C  | Close                              |       |            |   |       |             |   |                                    |   |                      |
| <i>&lt;/LegOrdGrp&gt;</i>  |                                    |       |            |   |       |             |   |                                    |   |                      |
| <i>&lt;MtchgInst&gt;, cardinality: 0-1, record counter: NoMatchInst (1624)</i>   |                                    |       |            |   |       |             |   |                                    |   |                      |
| 1625   | >MatchInst                         | Y     | INT        | Matching Instruction for the order.   |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Do not match</td> </tr> </tbody> </table>  | Value | Description | 2 | Do not match                       |   |                      |
| Value  | Description                        |       |            |   |       |             |   |                                    |   |                      |
| 2  | Do not match                       |       |            |   |       |             |   |                                    |   |                      |
| 28744  | >MatchInstCrossID                  | Y     | INT(10)    | Numeric identifier. Contains the Self Match Prevention ID.  |       |             |   |                                    |   |                      |
| <i>&lt;/MtchgInst&gt;</i>  |                                    |       |            |   |       |             |   |                                    |   |                      |
| <i>&lt;OrderAttributeGrp&gt;, cardinality: 0-1, record counter: NoOrderAttributes (2593), containing occurrences: liquidity_provision_activity_order</i> |                                    |       |            |   |       |             |   |                                    |   |                      |
| 2594   | >OrderAttributeType                | N     | INT        | Type of order attribute.  |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Liquidity Provision Activity Order</td> </tr> </tbody> </table>                              | Value | Description | 2 | Liquidity Provision Activity Order |   |                      |
| Value  | Description                        |       |            |   |       |             |   |                                    |   |                      |
| 2  | Liquidity Provision Activity Order |       |            |   |       |             |   |                                    |   |                      |
| 2595   | >OrderAttributeValue               | N     | CHAR       | Value associated with the order attribute type specified in OrderAttributeType (2594).  |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Attribute is set.</td> </tr> </tbody> </table>   | Value | Description | Y | Attribute is set.                  |   |                      |
| Value  | Description                        |       |            |   |       |             |   |                                    |   |                      |
| Y  | Attribute is set.                  |       |            |   |       |             |   |                                    |   |                      |
| <i>&lt;/OrderAttributeGrp&gt;</i>  |                                    |       |            |   |       |             |   |                                    |   |                      |
| <i>&lt;ValueChecksGrp&gt;, cardinality: 2, record counter: NoValueChecks (1868), containing occurrences: price_check*, notional_value_check*</i>         |                                    |       |            |   |       |             |   |                                    |   |                      |
| 1869   | >ValueCheckType                    | Y     | INT        | Type of value to be checked.  |       |             |   |                                    |   |                      |
|  |                                    |       |            | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Price check</td> </tr> <tr> <td>2</td> <td>Notional value check</td> </tr> </tbody> </table> | Value | Description | 1 | Price check                        | 2 | Notional value check |
| Value  | Description                        |       |            |   |       |             |   |                                    |   |                      |
| 1  | Price check                        |       |            |   |       |             |   |                                    |   |                      |
| 2  | Notional value check               |       |            |   |       |             |   |                                    |   |                      |

| Tag               | Field Name                                  | Req'd | Data Type            | Description  |       |             |   |   |   |                  |   |                     |   |                |
|-------------------|---|-------|----------------------|--|-------|-------------|---|---|---|------------------|---|---------------------|---|----------------|
| 1870              | >ValueCheckAction                           | Y     | INT                  | Action to be taken for the ValueCheckType (1869). ValueCheckAction (1870) = '2' (Best effort) is only possible, if ValueCheckType (1869) = '1' (Price check). <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> <tr> <td>2</td> <td>Best effort</td> </tr> </tbody> </table> | Value | Description | 0 | Do not check                                | 1 | Check            | 2 | Best effort         |   |                |
| Value             | Description                                 |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 0                 | Do not check                                |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 1                 | Check                                       |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 2                 | Best effort                                 |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| </ValueChecksGrp> |   |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 11                | ClOrdID                                     | Y     | STRING (1-20)        | Unique customer defined order request identifier   |       |             |   |   |   |                  |   |                     |   |                |
| 18                | ExecInst                                    | N     | MULTIPLE-VALUESTRING | Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>Participate don't initiate (Book or cancel)</td> </tr> </tbody> </table>   | Value | Description | 6 | Participate don't initiate (Book or cancel) |   |                  |   |                     |   |                |
| Value             | Description                                 |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 6                 | Participate don't initiate (Book or cancel) |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 38                | OrderQty                                    | Y     | QTY                  | Total Order Quantity.  |       |             |   |   |   |                  |   |                     |   |                |
| 40                | OrdType                                     | Y     | CHAR                 | Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Limit</td> </tr> </tbody> </table>  | Value | Description | 2 | Limit                                       |   |                  |   |                     |   |                |
| Value             | Description                                 |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 2                 | Limit                                       |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 41                | OrigClOrdID                                 | Y     | STRING (1-20)        | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.  |       |             |   |   |   |                  |   |                     |   |                |
| 44                | Price                                       | Y     | PRICE                | Limit price.   |       |             |   |   |   |                  |   |                     |   |                |
| 54                | Side  | Y     | CHAR                 | Side <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  |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 25007             | FreeText1                                   | N     | STRING (1-12)        | First free-format text field for trader-specific or customer-related comments.   |       |             |   |   |   |                  |   |                     |   |                |
| 59                | TimInForce                                  | N     | CHAR                 | Execution and trading restriction parameters. Will be defaulted to "0" (Day) if missing. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good till Cancel</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel</td> </tr> <tr> <td>6</td> <td>Good till Date</td> </tr> </tbody> </table>              | Value | Description | 0 | Day   | 1 | Good till Cancel | 3 | Immediate or Cancel | 6 | Good till Date |
| Value             | Description                                 |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 0                 | Day   |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 1                 | Good till Cancel                            |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 3                 | Immediate or Cancel                         |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 6                 | Good till Date                              |       |                      |  |       |             |   |   |   |                  |   |                     |   |                |
| 432               | ExpireDate                                  | N     | LOCALMKT-DATE        | Date of order expiration.  |       |             |   |   |   |                  |   |                     |   |                |

| Tag                      | Field Name                          | Req'd | Data Type     | Description  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
|--------------------------|-------------------------------------|-------|---------------|--|-------|-------------|-----|-------------------------------------|-----|------------------------------|---|---------------------|---|----------------|---|-------------|---|---------|---|-------------|
| 1031                     | CustOrderHandling-Inst              | N     | CHAR          | Rate identifier in accordance with the FIA guidelines.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W   | Desk                                | Y   | Electronic                   | C | FCM-provided screen | G | FCM API or FIX | H | Algo Engine | D | Default | * | More values |
| Value                    | Description                         |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| W                        | Desk                                |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| Y                        | Electronic                          |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| C                        | FCM-provided screen                 |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| G                        | FCM API or FIX                      |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| H                        | Algo Engine                         |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| D                        | Default                             |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| *                        | More values                         |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 1724                     | OrderOrigination                    | N     | INT           | Direct market access identifier.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>   | Value | Description | 5   | Direct market access                |     |                              |   |                     |   |                |   |             |   |         |   |             |
| Value                    | Description                         |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 5                        | Direct market access                |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 1815                     | TradingCapacity                     | Y     | INT           | Trading capacity.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>  | Value | Description | 1   | Customer (Agency)                   | 5   | Principal (Proprietary)      | 6 | Market Maker        |   |                |   |             |   |         |   |             |
| Value                    | Description                         |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 1                        | Customer (Agency)                   |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 5                        | Principal (Proprietary)             |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 6                        | Market Maker                        |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 2964                     | SelfMatchPrevention-Instruction     | N     | INT           | Indicate the instruction for SMP<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table>  | Value | Description | 100 | Reject cross on business unit level | 101 | Reject cross on market level |   |                     |   |                |   |             |   |         |   |             |
| Value                    | Description                         |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 100                      | Reject cross on business unit level |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 101                      | Reject cross on market level        |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 2404                     | ComplianceText                      | N     | STRING (1-20) | Provide additional compliance information.   |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 25008                    | FreeText2                           | N     | STRING (1-12) | Second free-format text field for trader-specific or customer-related comments.  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 25009                    | FreeText3                           | N     | STRING (1-12) | Third free-format text field for trader-specific or customer-related comments.   |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| 25241                    | PartyEndClient-Identification       | N     | STRING (1-20) | End client identifier.   |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |
| <i>&lt;Trailer /&gt;</i> |                                     |       |               |  |       |             |     |                                     |     |                              |   |                     |   |                |   |             |   |         |   |             |

## 8.8 Order Cancel Request

The Order Cancel Request is used to delete an existing order.

| Tag  | Field Name                | Req'd | Data Type     | Description  |       |             |    |                         |    |                       |     |                           |
|--|---------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|-----------------------|-----|---------------------------|
| <i>&lt;Header with MsgType='F' /&gt;</i>   |                           |       |               |  |       |             |    |                         |    |                       |     |                           |
| <i>&lt;Parties&gt;, cardinality: 1-5, record counter: NoPartyIDs (453), containing occurrences: entering_trader*, execution_identifier_human, execution_identifier_algo, investment_identifier_human, investment_identifier_algo</i> |                           |       |               |  |       |             |    |                         |    |                       |     |                           |
| 448  | >PartyID                  | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |                         |    |                       |     |                           |
| 447  | >PartyIDSource            | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>   | Value | Description | D  | Proprietary custom code | P  | Short code identifier |     |                           |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| D  | Proprietary custom code   |       |               |  |       |             |    |                         |    |                       |     |                           |
| P  | Short code identifier     |       |               |  |       |             |    |                         |    |                       |     |                           |
| 452  | >PartyRole                | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>  | Value | Description | 12 | Executing trader        | 36 | Entering trader       | 122 | Investment decision maker |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| 12   | Executing trader          |       |               |  |       |             |    |                         |    |                       |     |                           |
| 36   | Entering trader           |       |               |  |       |             |    |                         |    |                       |     |                           |
| 122  | Investment decision maker |       |               |  |       |             |    |                         |    |                       |     |                           |
| 2376   | >PartyRoleQualifier       | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person        |     |                           |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| 22   | Algorithm                 |       |               |  |       |             |    |                         |    |                       |     |                           |
| 24   | Natural person            |       |               |  |       |             |    |                         |    |                       |     |                           |
| 802  | >NoPartySubIDs            | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                         |    |                       |     |                           |
| 523  | >PartySubID               | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                         |    |                       |     |                           |



| Tag           | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|---------------|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 803           | >PartySubIDType                                       | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>   | Value | Description | 2    | Person                          |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value         | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2             | Person  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Parties>    |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Instrument>  |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55            | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48            | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22            | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value         | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M             | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227          | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value         | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1             | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2             | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3             | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4             | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5             | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6             | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7             | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8             | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9             | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10            | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13            | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167           | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value         | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG          | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762           | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Instrument> |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 11            | CIOrdID   | Y     | STRING (1-20) | Unique customer defined order request identifier  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 37            | OrderID   | N     | INT(20)       | Exchange Order ID generated by the T7 system.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag         | Field Name           | Req'd | Data Type     | Description  |       |             |   |                      |
|-------------|----------------------|-------|---------------|--|-------|-------------|---|----------------------|
| 41          | OrigClOrdID          | N     | STRING (1-20) | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.  |       |             |   |                      |
| 1724        | OrderOrigination     | N     | INT           | Direct market access identifier.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table> | Value | Description | 5 | Direct market access |
| Value       | Description          |       |               |  |       |             |   |                      |
| 5           | Direct market access |       |               |  |       |             |   |                      |
| 2404        | ComplianceText       | N     | STRING (1-20) | Provide additional compliance information.   |       |             |   |                      |
| <Trailer /> |                      |       |               |  |       |             |   |                      |

## 8.9 Execution Report

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

| Tag  | Field Name              | Req'd | Data Type     | Description  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
|--|-------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|------------------|----|------------------------|----|-------------|----|-----------------|----|------------------|----|------------|----|----------------|----|-------------|----|------------------------|
| <i>&lt;Header with MsgType='8' /&gt;</i>   |                         |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| <i>&lt;Parties&gt;, cardinality: 0-10, record counter: NoPartyIDs (453), containing occurrences: beneficiary, entering_firm, entering_trader, executing_trader, executing_unit, location_id, order_origination_firm, position_account, session_ID, takeup_firm</i> |                         |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 448  | >PartyID                | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 447  | >PartyIDSource          | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| Value  | Description             |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| D  | Proprietary custom code |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 452  | >PartyRole              | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Entering firm</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>55</td> <td>Session ID</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> </tbody> </table> | Value | Description | 7  | Entering firm           | 12 | Executing trader | 13 | Order origination firm | 32 | Beneficiary | 36 | Entering trader | 38 | Position account | 55 | Session ID | 59 | Executing unit | 75 | Location ID | 96 | Take-up (trading) firm |
| Value  | Description             |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 7  | Entering firm           |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 12   | Executing trader        |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 13   | Order origination firm  |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 32   | Beneficiary             |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 36   | Entering trader         |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 38   | Position account        |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 55   | Session ID              |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 59   | Executing unit          |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 75   | Location ID             |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 96   | Take-up (trading) firm  |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 2376   | >PartyRoleQualifier     | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table>                           | Value | Description | 22 | Algorithm               | 24 | Natural person   |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| Value  | Description             |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 22   | Algorithm               |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |
| 24   | Natural person          |       |               |  |       |             |    |                         |    |                  |    |                        |    |             |    |                 |    |                  |    |            |    |                |    |             |    |                        |

| Tag  | Field Name         | Req'd | Data Type     | Description  |       |             |   |        |   |       |
|--|--------------------|-------|---------------|--|-------|-------------|---|--------|---|-------|
| 802  | >NoPartySubIDs     | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |   |        |   |       |
| 523  | >PartySubID        | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |   |        |   |       |
| 803  | >PartySubIDType    | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2 | Person |   |       |
| Value  | Description        |       |               |  |       |             |   |        |   |       |
| 2  | Person             |       |               |  |       |             |   |        |   |       |
| </Parties>   |                    |       |               |  |       |             |   |        |   |       |
| <InstrmtLegExecGrp>, cardinality: unrestricted, record counter: NoLegs (555) |                    |       |               |  |       |             |   |        |   |       |
| 600  | >LegSymbol         | Y     | STRING (1-10) | Product identifier of the leg security (only applicable for underlying leg). Use "[N/A]" for option legs.  |       |             |   |        |   |       |
| 602  | >LegSecurityID     | N     | INT(20)       | Multileg instrument's individual security's SecurityID.  |       |             |   |        |   |       |
| 2680   | >LegAccount        | N     | STRING (2)    | Leg-specific account.  |       |             |   |        |   |       |
| 564  | >LegPositionEffect | N     | CHAR          | Leg-specific field used to indicate whether the leg is submitted to open or close a position.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>   | Value | Description | O | Open   | C | Close |
| Value  | Description        |       |               |  |       |             |   |        |   |       |
| O  | Open               |       |               |  |       |             |   |        |   |       |
| C  | Close              |       |               |  |       |             |   |        |   |       |
| 637  | >LegLastPx         | N     | PRICE         | Execution price assigned to a leg of a multileg instrument.  |       |             |   |        |   |       |
| 1418   | >LegLastQty        | N     | QTY           | Fill quantity for the leg instrument.  |       |             |   |        |   |       |
| 1893   | >LegExecID         | N     | INT           | Private identifier of a leg match event, which can be reconciled with the field SideTradeID (1506) in the User/TradeCaptureReport (UAE/AE). Private identifier of a leg match event, which can be reconciled with the field SideTradeID (1506) in the UserTradeCaptureReport (UAE). Private identifier of a leg match event, which can be reconciled with the field SideTradeID (1506) in the TradeCaptureReport (AE). |       |             |   |        |   |       |

| Tag                  | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|----------------------|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 624                  | >LegSide  | N     | CHAR          | The side of this individual leg (multileg security).<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>   | Value | Description | 1    | Buy                             | 2 | Sell                     |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value                | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1                    | Buy   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2                    | Sell  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </InstrmtLegExecGrp> |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Instrument>         |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55                   | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48                   | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22                   | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value                | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M                    | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227                 | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value                | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1                    | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2                    | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3                    | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4                    | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5                    | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6                    | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7                    | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8                    | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9                    | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10                   | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13                   | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167                  | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value                | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG                 | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762                  | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Instrument>        |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag  | Field Name  | Req'd | Data Type            | Description   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
|--|---|-------|----------------------|---|-------|-------------|---|--|---|---|---|---|---|----------|---|----------------|---|----------|---|-----------|---|-------------|---|-----------------|
| <i>&lt;MtchgInst&gt;, cardinality: 0-1, record counter: NoMatchInst (1624)</i> |   |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 1625   | >MatchInst  | Y     | INT                  | Matching Instruction for the order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Do not match</td> </tr> </tbody> </table>   | Value | Description | 2 | Do not match                                     |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| Value  | Description                                       |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 2  | Do not match                                      |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 28744  | >MatchInstCrossID                                 | Y     | INT(10)              | Numeric identifier. Contains the Self Match Prevention ID.  |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| <i>&lt;/MtchgInst&gt;</i>  |   |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 1  | Account   | N     | STRING (2)           | Account.  |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 11   | CIOrdID   | N     | STRING (1-20)        | Unique customer defined order request identifier  |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 14   | CumQty  | Y     | QTY                  | Cumulated executed quantity.  |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 17   | ExeclD  | Y     | STRING (80)          | The field provides a unique identifier and can be used for the identification of duplicate order messages.  |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 18   | Execlnst  | N     | MULTIPLE-VALUESTRING | Instructions for order handling.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>H</td> <td>Reinstate on trading system failure (persistent)</td> </tr> <tr> <td>Q</td> <td>Cancel on trading system failure (non-persistent)</td> </tr> <tr> <td>6</td> <td>Participate don't initiate (Book or cancel)</td> </tr> </tbody> </table>  | Value | Description | H | Reinstate on trading system failure (persistent) | Q | Cancel on trading system failure (non-persistent) | 6 | Participate don't initiate (Book or cancel) |   |          |   |                |   |          |   |           |   |             |   |                 |
| Value  | Description                                       |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| H  | Reinstate on trading system failure (persistent)  |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| Q  | Cancel on trading system failure (non-persistent) |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 6  | Participate don't initiate (Book or cancel)       |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 31   | LastPx  | N     | PRICE                | Price level.  |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 32   | LastQty   | N     | QTY                  | Quantity executed in a fill or deleted in a SMP match   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 37   | OrderID   | Y     | INT(20)              | Exchange Order ID generated by the T7 system.   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 38   | OrderQty  | Y     | QTY                  | Total Order Quantity.   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 39   | OrdStatus   | Y     | CHAR                 | Identifies current status of order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Canceled</td> </tr> <tr> <td>6</td> <td>Pending cancel</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>A</td> <td>Pending new</td> </tr> <tr> <td>E</td> <td>Pending replace</td> </tr> </tbody> </table> | Value | Description | 0 | New  | 1 | Partially filled                                  | 2 | Filled                                      | 4 | Canceled | 6 | Pending cancel | 8 | Rejected | 9 | Suspended | A | Pending new | E | Pending replace |
| Value  | Description                                       |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 0  | New   |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 1  | Partially filled                                  |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 2  | Filled  |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 4  | Canceled  |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 6  | Pending cancel                                    |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 8  | Rejected  |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| 9  | Suspended   |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| A  | Pending new                                       |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |
| E  | Pending replace                                   |       |                      |   |       |             |   |  |   |   |   |   |   |          |   |                |   |          |   |           |   |             |   |                 |

| Tag   | Field Name          | Req'd | Data Type     | Description  |       |             |   |        |   |                  |   |                     |   |                |
|-------|---------------------|-------|---------------|--|-------|-------------|---|--------|---|------------------|---|---------------------|---|----------------|
| 40    | OrdType             | N     | CHAR          | Order type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop limit</td> </tr> </tbody> </table>   | Value | Description | 1 | Market | 2 | Limit            | 3 | Stop                | 4 | Stop limit     |
| Value | Description         |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 1     | Market              |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 2     | Limit               |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 3     | Stop                |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 4     | Stop limit          |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 41    | OrigClOrdID         | N     | STRING (1-20) | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.  |       |             |   |        |   |                  |   |                     |   |                |
| 44    | Price               | N     | PRICE         | Limit price.   |       |             |   |        |   |                  |   |                     |   |                |
| 54    | Side                | Y     | CHAR          | Side of order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>  | Value | Description | 1 | Buy    | 2 | Sell             |   |                     |   |                |
| Value | Description         |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 1     | Buy                 |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 2     | Sell                |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 25007 | FreeText1           | N     | STRING (1-12) | First free-format text field for trader-specific or customer-related comments.   |       |             |   |        |   |                  |   |                     |   |                |
| 59    | TimInForce          | N     | CHAR          | Execution and trading restriction parameters. Will be defaulted to "0" (Day) if missing.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good till Cancel</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel</td> </tr> <tr> <td>6</td> <td>Good till Date</td> </tr> </tbody> </table> | Value | Description | 0 | Day    | 1 | Good till Cancel | 3 | Immediate or Cancel | 6 | Good till Date |
| Value | Description         |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 0     | Day                 |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 1     | Good till Cancel    |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 3     | Immediate or Cancel |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 6     | Good till Date      |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 77    | PositionEffect      | N     | CHAR          | Indicates whether the resulting position after a trade should be an opening position or closing position.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>   | Value | Description | O | Open   | C | Close            |   |                     |   |                |
| Value | Description         |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| O     | Open                |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| C     | Close               |       |               |  |       |             |   |        |   |                  |   |                     |   |                |
| 99    | StopPx              | N     | PRICE         | Stop price.  |       |             |   |        |   |                  |   |                     |   |                |

| Tag   | Field Name             | Req'd | Data Type     | Description   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
|-------|------------------------|-------|---------------|---|-------|-------------|---|-----|---|----------|---|---------|---|----------------|---|----------|---|-----------|---|-------------|---|----------|---|-----------------|---|-------|---|---------------------|
| 150   | ExecType               | Y     | CHAR          | <p>Describes the specific ExecutionRpt while Ord-Status (39) will always identify the current order status.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Canceled</td> </tr> <tr> <td>5</td> <td>Replace</td> </tr> <tr> <td>6</td> <td>Pending cancel</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>A</td> <td>Pending new</td> </tr> <tr> <td>D</td> <td>Restated</td> </tr> <tr> <td>E</td> <td>Pending replace</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>L</td> <td>Triggered by system</td> </tr> </tbody> </table> | Value | Description | 0 | New | 4 | Canceled | 5 | Replace | 6 | Pending cancel | 8 | Rejected | 9 | Suspended | A | Pending new | D | Restated | E | Pending replace | F | Trade | L | Triggered by system |
| Value | Description            |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 0     | New                    |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 4     | Canceled               |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 5     | Replace                |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 6     | Pending cancel         |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 8     | Rejected               |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 9     | Suspended              |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| A     | Pending new            |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| D     | Restated               |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| E     | Pending replace        |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| F     | Trade                  |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| L     | Triggered by system    |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 151   | LeavesQty              | Y     | QTY           | <p>Quantity open for further execution. If the Ord-Status (39) is Canceled, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise <math>LeavesQty = OrderQty (38) - CumQty (14)</math>.</p>   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 336   | TradingSessionID       | N     | INT           | <p>Identifier for trading session.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Day</td> </tr> </tbody> </table>  | Value | Description | 1 | Day |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| Value | Description            |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 1     | Day                    |       |               |   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 378   | ExecRestatement-Reason | N     | INT           | <p>Code to identify reason for an Execution Report message sent with ExecType=Restated or used when communicating an unsolicited cancel.</p> <p>Valid values are listed after this table.</p>   |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 432   | ExpireDate             | N     | LOCALMKT-DATE | <p>Date of order expiration.</p>  |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |
| 527   | SecondaryExecID        | N     | INT(10)       | <p>Assigned by the party which accepts the order. Can be used to provide the ExecID used by an exchange or executing system.</p>  |       |             |   |     |   |          |   |         |   |                |   |          |   |           |   |             |   |          |   |                 |   |       |   |                     |



| Tag   | Field Name                               | Req'd | Data Type | Description   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
|-------|--|-------|-----------|---|-------|-------------|---|---------------------|---|-------------------------|---|--|----|----------------------|----|---------------------------------------|---|------------------------|
| 574   | MatchType                                | N     | 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</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto Match Resting</td> </tr> <tr> <td>13</td> <td>Liquidity Improvement Cross</td> </tr> </tbody> </table>   | Value | Description | 4 | Auto Match Incoming | 5 | Cross Auction           | 7 | Call Auction                             | 11 | Auto Match Resting   | 13 | Liquidity Improvement Cross           |   |                        |
| Value | Description                              |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 4     | Auto Match Incoming                      |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 5     | Cross Auction                            |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 7     | Call Auction                             |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 11    | Auto Match Resting                       |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 13    | Liquidity Improvement Cross              |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 625   | TradingSessionSubID                      | N     | INT       | <p>This field marks orders for a special trading phase.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening auction</td> </tr> <tr> <td>4</td> <td>Closing auction</td> </tr> <tr> <td>8</td> <td>Auction only</td> </tr> </tbody> </table>  | Value | Description | 2 | Opening auction     | 4 | Closing auction         | 8 | Auction only                             |    |                      |    |                                       |   |                        |
| Value | Description                              |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 2     | Opening auction                          |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 4     | Closing auction                          |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 8     | Auction only                             |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 851   | LastLiquidityInd                         | N     | INT       | <p>Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for Ord-Status of Partial or Filled.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction (neither passive nor aggressive)</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered One-cancels-the-other Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table> | Value | Description | 1 | Add Liquidity       | 2 | Removed Liquidity       | 4 | Auction (neither passive nor aggressive) | 5  | Triggered Stop Order | 6  | Triggered One-cancels-the-other Order | 7 | Triggered Market Order |
| Value | Description                              |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 1     | Add Liquidity                            |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 2     | Removed Liquidity                        |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 4     | Auction (neither passive nor aggressive) |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 5     | Triggered Stop Order                     |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 6     | Triggered One-cancels-the-other Order    |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 7     | Triggered Market Order                   |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 880   | TrdMatchID                               | N     | INT(10)   | <p>Identifier assigned to a trade by a matching system.</p>   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 1815  | TradingCapacity                          | N     | INT       | <p>Trading capacity.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>   | Value | Description | 1 | Customer (Agency)   | 5 | Principal (Proprietary) | 6 | Market Maker                             |    |                      |    |                                       |   |                        |
| Value | Description                              |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 1     | Customer (Agency)                        |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 5     | Principal (Proprietary)                  |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 6     | Market Maker                             |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 2523  | CrossedIndicator                         | N     | INT       | <p>Indicator will be delivered in case of deletion or modification due to Self Match Prevention.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cross rejected</td> </tr> </tbody> </table>   | Value | Description | 1 | Cross rejected      |   |                         |   |  |    |                      |    |                                       |   |                        |
| Value | Description                              |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |
| 1     | Cross rejected                           |       |           |   |       |             |   |                     |   |                         |   |  |    |                      |    |                                       |   |                        |

| Tag                      | Field Name                      | Req'd | Data Type     | Description   |                                     |
|--------------------------|---------------------------------|-------|---------------|---|-------------------------------------|
| 2964                     | SelfMatchPrevention-Instruction | N     | INT           | Indicate the instruction for SMP  |                                     |
|                          |                                 |       |               | Value   | Description                         |
|                          |                                 |       |               | 100   | Reject cross on business unit level |
|                          |                                 |       |               | 101   | Reject cross on market level        |
| 1823                     | Triggered                       | N     | INT           | Indicates if an order has been previously triggered.                            |                                     |
|                          |                                 |       |               | Value   | Description                         |
|                          |                                 |       |               | 0   | Not triggered (Default)             |
|                          |                                 |       |               | 1   | Triggered                           |
| 2404                     | ComplianceText                  | N     | STRING (1-20) | Provide additional compliance information.                                      |                                     |
| 25008                    | FreeText2                       | N     | STRING (1-12) | Second free-format text field for trader-specific or customer-related comments. |                                     |
| 25009                    | FreeText3                       | N     | STRING (1-12) | Third free-format text field for trader-specific or customer-related comments.  |                                     |
| 30060                    | UTransactTime                   | N     | INT(20)       | Transaction timestamp. Number of nanoseconds since Jan 1, 1970.                 |                                     |
| 1031                     | CustOrderHandling-Inst          | N     | CHAR          | Rate identifier in accordance with the FIA guidelines.                          |                                     |
|                          |                                 |       |               | Value   | Description                         |
|                          |                                 |       |               | W   | Desk                                |
|                          |                                 |       |               | Y   | Electronic                          |
|                          |                                 |       |               | C   | FCM-provided screen                 |
|                          |                                 |       |               | G   | FCM API or FIX                      |
|                          |                                 |       |               | H   | Algo Engine                         |
|                          |                                 |       |               | D   | Default                             |
|                          |                                 |       |               | *   | More values                         |
| <i>&lt;Trailer /&gt;</i> |                                 |       |               |   |                                     |

Valid Values of ExecRestatementReason (datatype INT)

| Valid Value | Description  |
|-------------|--|
| 1           | GT renewal / restatement (no corporate action, order book restatement) |
| 100         | Unknown Order State  |
| 101         | Order Added  |
| 102         | Order Replaced   |
| 103         | Order Canceled   |
| 105         | Immediate or Cancel Order Canceled                                     |
| 108         | Book Order executed  |
| 114         | Order has been changed to IOC  |

|     |  |
|-----|--|
| 117 | Member has been disabled                       |
| 122 | Instrument State Change                        |
| 135 | Market Order Triggered                         |
| 149 | Closing Auction Only Order Activated           |
| 150 | Closing Auction Only Order Inactivated         |
| 151 | OAD Order activated                            |
| 152 | OAD Order inactivated                          |
| 153 | AAO Order activated                            |
| 154 | AAO Order inactivated                          |
| 164 | One-cancels-the-other Order Triggered          |
| 172 | Stop Order Triggered                           |
| 181 | Ownership Changed                              |
| 197 | Order Cancellation Pending                     |
| 199 | Pending Cancellation Applied                   |
| 212 | Book Or Cancel Order Canceled                  |
| 261 | Panic Cancel                                   |
| 302 | Market Order uncrossing                        |
| 340 | CLIP execution after improvement period        |
| 342 | CLIP Cancellation                              |
| 343 | CLIP Request deleted by arrangement time out   |
| 344 | CLIP Request deleted by arrangement validation |
| 346 | Cross order added                              |
| 347 | Cross order cancelled                          |

## 8.10 Order Mass Action Request

The UserOrderMassActionRequest (UCA) will allow the deletion of multiple orders based on different filter criteria.

| Tag  | Field Name                | Req'd | Data Type     | Description  |       |             |    |                         |    |                       |     |                           |
|--|---------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|-----------------------|-----|---------------------------|
| <i>&lt;Header with MsgType='UCA' /&gt;</i>   |                           |       |               |  |       |             |    |                         |    |                       |     |                           |
| <i>&lt;Parties&gt;, cardinality: 1-5, record counter: NoPartyIDs (453), containing occurrences: entering_trader*, execution_identifier_human, execution_identifier_algo, investment_identifier_human, investment_identifier_algo</i> |                           |       |               |  |       |             |    |                         |    |                       |     |                           |
| 448  | >PartyID                  | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |                         |    |                       |     |                           |
| 447  | >PartyIDSource            | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>   | Value | Description | D  | Proprietary custom code | P  | Short code identifier |     |                           |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| D  | Proprietary custom code   |       |               |  |       |             |    |                         |    |                       |     |                           |
| P  | Short code identifier     |       |               |  |       |             |    |                         |    |                       |     |                           |
| 452  | >PartyRole                | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>  | Value | Description | 12 | Executing trader        | 36 | Entering trader       | 122 | Investment decision maker |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| 12   | Executing trader          |       |               |  |       |             |    |                         |    |                       |     |                           |
| 36   | Entering trader           |       |               |  |       |             |    |                         |    |                       |     |                           |
| 122  | Investment decision maker |       |               |  |       |             |    |                         |    |                       |     |                           |
| 2376   | >PartyRoleQualifier       | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person        |     |                           |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| 22   | Algorithm                 |       |               |  |       |             |    |                         |    |                       |     |                           |
| 24   | Natural person            |       |               |  |       |             |    |                         |    |                       |     |                           |
| 802  | >NoPartySubIDs            | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                         |    |                       |     |                           |
| 523  | >PartySubID               | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                         |    |                       |     |                           |

| Tag  | Field Name                      | Req'd | Data Type     | Description  |       |             |    |                                 |    |            |
|--|---------------------------------|-------|---------------|--|-------|-------------|----|---------------------------------|----|------------|
| 803  | >PartySubIDType                 | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2  | Person                          |    |            |
| Value  | Description                     |       |               |  |       |             |    |                                 |    |            |
| 2  | Person                          |       |               |  |       |             |    |                                 |    |            |
| </Parties>   |                                 |       |               |  |       |             |    |                                 |    |            |
| <TargetParties>, cardinality: 0-2, record counter: NoTargetPartyIDs (1461), containing occurrences: target_executing_trader, target_session_ID |                                 |       |               |  |       |             |    |                                 |    |            |
| 1462   | >TargetPartyID                  | Y     | INT           | PartyID value within an target party repeating group.  |       |             |    |                                 |    |            |
| 1463   | >TargetParty-<br>IDSource       | Y     | CHAR          | PartyIDSource value within an target party repeating group.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>                                 | Value | Description | D  | Proprietary custom code         |    |            |
| Value  | Description                     |       |               |  |       |             |    |                                 |    |            |
| D  | Proprietary custom code         |       |               |  |       |             |    |                                 |    |            |
| 1464   | >TargetPartyRole                | Y     | INT           | PartyRole value within a target party repeating group.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>55</td> <td>Session ID</td> </tr> </tbody> </table> | Value | Description | 12 | Executing trader                | 55 | Session ID |
| Value  | Description                     |       |               |  |       |             |    |                                 |    |            |
| 12   | Executing trader                |       |               |  |       |             |    |                                 |    |            |
| 55   | Session ID                      |       |               |  |       |             |    |                                 |    |            |
| </TargetParties>   |                                 |       |               |  |       |             |    |                                 |    |            |
| <Instrument>   |                                 | Y     |               |  |       |             |    |                                 |    |            |
| 55   | Symbol                          | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.  |       |             |    |                                 |    |            |
| 48   | SecurityID                      | N     | INT(20)       | T7 instrument identifier.  |       |             |    |                                 |    |            |
| 22   | SecurityIDSource                | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>  | Value | Description | M  | Marketplace-assigned identifier |    |            |
| Value  | Description                     |       |               |  |       |             |    |                                 |    |            |
| M  | Marketplace-assigned identifier |       |               |  |       |             |    |                                 |    |            |

| Tag                        | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|----------------------------|---|-------|---------------|---|-------|-------------|------|-----------------------------------|---|--------------------------------|-----|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 1227                       | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument                 | 2 | Standard Option Strategy       | 3   | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value                      | Description   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1                          | Simple Instrument                                     |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2                          | Standard Option Strategy                              |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3                          | Non-standard Option Strategy                          |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4                          | Volatility Strategy                                   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5                          | Futures Spread  |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6                          | Inter Product Spread                                  |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7                          | Standard Future Strategy                              |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8                          | Pack and Bundle                                       |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9                          | Strip   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10                         | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13                         | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167                        | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument               |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value                      | Description   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG                       | Multileg Instrument                                   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762                        | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;/Instrument&gt;</i> |   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 11                         | ClOrdID   | Y     | STRING (1-20) | Unique customer defined order request identifier  |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1374                       | MassActionScope                                       | Y     | INT           | Specifies the session scope of Order Mass Action Request.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>6</td> <td>All orders for a specific session</td> </tr> <tr> <td>7</td> <td>All orders for the own session</td> </tr> <tr> <td>100</td> <td>All orders for all sessions</td> </tr> </tbody> </table>   | Value | Description | 6    | All orders for a specific session | 7 | All orders for the own session | 100 | All orders for all sessions  |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value                      | Description   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6                          | All orders for a specific session                     |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7                          | All orders for the own session                        |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 100                        | All orders for all sessions                           |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 44                         | Price   | N     | PRICE         | Limit price.  |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 54                         | Side  | N     | CHAR          | Side<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>   | Value | Description | 1    | Buy                               | 2 | Sell                           |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value                      | Description   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1                          | Buy   |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2                          | Sell  |       |               |   |       |             |      |                                   |   |                                |     |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag         | Field Name           | Req'd | Data Type | Description   |       |             |   |                      |
|-------------|----------------------|-------|-----------|---|-------|-------------|---|----------------------|
| 1724        | OrderOrigination     | N     | INT       | Direct market access identifier.<br><table border="1"><thead><tr><th>Value</th><th>Description</th></tr></thead><tbody><tr><td>5</td><td>Direct market access</td></tr></tbody></table> | Value | Description | 5 | Direct market access |
| Value       | Description          |       |           |   |       |             |   |                      |
| 5           | Direct market access |       |           |   |       |             |   |                      |
| <Trailer /> |                      |       |           |   |       |             |   |                      |

## 8.11 User Order Mass Action Report

This message informs about mass cancellation events.

| Tag  | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| <i>&lt;Header with MsgType='UBZ' /&gt;</i>   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;Instrument&gt;</i>  |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55   | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48   | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22   | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M  | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227   | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3  | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4  | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5  | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6  | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7  | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8  | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9  | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10   | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13   | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167  | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG   | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762  | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;/Instrument&gt;</i>   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;Parties&gt;, cardinality: 0-4, record counter: NoPartyIDs (453), containing occurrences: entering_trader, entering_firm, executing_trader, session_ID</i> |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 448  | >PartyID  | Y     | STRING (1-35) | Party identifier/code.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |



| Tag   | Field Name              | Req'd | Data Type     | Description  |       |             |    |                         |    |                  |    |                 |    |            |
|---|-------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|------------------|----|-----------------|----|------------|
| 447   | >PartyIDSource          | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                  |    |                 |    |            |
| Value   | Description             |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| D   | Proprietary custom code |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 452   | >PartyRole              | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Entering firm</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>55</td> <td>Session ID</td> </tr> </tbody> </table>   | Value | Description | 7  | Entering firm           | 12 | Executing trader | 36 | Entering trader | 55 | Session ID |
| Value   | Description             |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 7   | Entering firm           |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 12  | Executing trader        |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 36  | Entering trader         |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 55  | Session ID              |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 2376  | >PartyRoleQualifier     | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person   |    |                 |    |            |
| Value   | Description             |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 22  | Algorithm               |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 24  | Natural person          |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 802   | >NoPartySubIDs          | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                         |    |                  |    |                 |    |            |
| 523   | >PartySubID             | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                         |    |                  |    |                 |    |            |
| 803   | >PartySubIDType         | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2  | Person                  |    |                  |    |                 |    |            |
| Value   | Description             |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 2   | Person                  |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| </Parties>  |                         |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| <NotAffectedOrdersGrp>, cardinality: unrestricted, record counter: NoNotAffectedOrders (1370) |                         |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |
| 1371  | >NotAffectedOrderID     | Y     | INT(20)       | Exchange Order ID of an order whose cancellation is pending.   |       |             |    |                         |    |                  |    |                 |    |            |
| 1372  | >NotAffOrigCIOrdID      | N     | STRING (1-20) | FIX Client Order ID of an order whose cancellation is pending.   |       |             |    |                         |    |                  |    |                 |    |            |
| </NotAffectedOrdersGrp>   |                         |       |               |  |       |             |    |                         |    |                  |    |                 |    |            |

| Tag         | Field Name                        | Req'd | Data Type            | Description  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
|-------------|-----------------------------------|-------|----------------------|--|-------|-------------|---|-------------------|---|----------------------|---|-----------|---|-------------------------|---|------------------------|---|-------------------------|---|-----------------------|-----|--------------------------|-----|--------------------|-----|-----------------------|-----|----------------------|-----|-----------------------------|-----|-------------------------|-----|-----------------------------------|-----|--------------------------|
| 11          | CIOrdID                           | N     | STRING (1-20)        | Unique customer defined order request identifier   |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 54          | Side                              | N     | CHAR                 | Side <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                              |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 44          | Price                             | N     | PRICE                | Limit price.   |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 30018       | UExecInst                         | N     | MULTIPLE-VALUESTRING | 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>H</td> <td>Persistent Order</td> </tr> <tr> <td>Q</td> <td>Non-persistent Order</td> </tr> </tbody> </table>   | Value | Description | H | Persistent Order  | Q | Non-persistent Order |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| Value       | Description                       |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| H           | Persistent Order                  |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| Q           | Non-persistent Order              |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 1369        | MassActionReportID                | Y     | INT(20)              | Transaction timestamp.   |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 28721       | MassActionReason                  | Y     | INT                  | Reason for mass cancellation. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>3</td> <td>Market Maker Protection</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>100</td> <td>Internal connection loss</td> </tr> <tr> <td>105</td> <td>Product State Halt</td> </tr> <tr> <td>106</td> <td>Product State Holiday</td> </tr> <tr> <td>107</td> <td>Instrument Suspended</td> </tr> <tr> <td>109</td> <td>Complex Instrument Deletion</td> </tr> <tr> <td>110</td> <td>Volatility Interruption</td> </tr> <tr> <td>111</td> <td>Product temporarily not tradeable</td> </tr> <tr> <td>117</td> <td>Member has been disabled</td> </tr> </tbody> </table> | Value | Description | 0 | No special reason | 1 | Trading was stopped  | 2 | Emergency | 3 | Market Maker Protection | 6 | Session loss or logout | 7 | Duplicate Session Login | 8 | Clearing Risk Control | 100 | Internal connection loss | 105 | Product State Halt | 106 | Product State Holiday | 107 | Instrument Suspended | 109 | Complex Instrument Deletion | 110 | Volatility Interruption | 111 | Product temporarily not tradeable | 117 | Member has been disabled |
| Value       | Description                       |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 0           | No special reason                 |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 1           | Trading was stopped               |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 2           | Emergency                         |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 3           | Market Maker Protection           |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 6           | Session loss or logout            |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 7           | Duplicate Session Login           |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 8           | Clearing Risk Control             |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 100         | Internal connection loss          |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 105         | Product State Halt                |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 106         | Product State Holiday             |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 107         | Instrument Suspended              |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 109         | Complex Instrument Deletion       |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 110         | Volatility Interruption           |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 111         | Product temporarily not tradeable |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| 117         | Member has been disabled          |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |
| <Trailer /> |                                   |       |                      |  |       |             |   |                   |   |                      |   |           |   |                         |   |                        |   |                         |   |                       |     |                          |     |                    |     |                       |     |                      |     |                             |     |                         |     |                                   |     |                          |

## 8.12 Business Message Acknowledgment

This message confirms the successful processing of the referenced message.

| Tag  | Field Name       | Req'd | Data Type | Description   |
|--|------------------|-------|-----------|---|
| <i>&lt;Header with MsgType='U28' /&gt;</i> |                  |       |           |   |
| 45   | RefSeqNum        | Y     | SEQNUM    | Reference message Sequence number.  |
| 372  | RefMsgType       | Y     | STRING    | The MsgType (35) of the FIX message being referenced.                     |
| 30379                                      | BusinessAckRefID | Y     | STRING    | The value of the business-level ID field on the message being referenced. |
| <i>&lt;Trailer /&gt;</i>                   |                  |       |           |   |

## 8.13 Business Message Reject

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

| Tag                                      | Field Name           | Req'd | Data Type         | Description   |
|--|----------------------|-------|-------------------|---|
| <i>&lt;Header with MsgType='j' /&gt;</i> |                      |       |                   |   |
| 45                                       | RefSeqNum            | N     | SEQNUM            | Reference message Sequence number.  |
| 58                                       | Text                 | N     | STRING<br>(1-128) | Free format text string.  |
| 372                                      | RefMsgType           | Y     | STRING            | The MsgType (35) of the FIX message being referenced.   |
| 380                                      | BusinessRejectReason | Y     | INT               | Code to identify reason for a Business Message Reject message.<br><br>Valid values are listed after this table. |
| 379                                      | BusinessRejectRefID  | N     | STRING (1-20)     | The value of the business-level ID field on the message being referenced.                                       |
| <i>&lt;Trailer /&gt;</i>                 |                      |       |                   |   |

Valid Values of BusinessRejectReason (datatype INT)

| Valid Value | Description  |
|-------------|--|
| 0           | Other  |
| 3           | Unsupported message type   |
| 4           | Application not available  |
| 5           | Conditionally required field missing   |
| 6           | Not Authorized   |
| 8           | Throttle limit exceeded  |
| 102         | Service temporarily not available  |
| 103         | Service not available  |
| 105         | Error converting response or broadcast   |
| 200         | Internal technical error   |
| 210         | Validation Error   |
| 211         | User already logged in   |
| 217         | Session login limit (per time interval) reached  |
| 223         | User Entitlement Data time out   |
| 225         | User login tries limit (per time interval) reached   |
| 226         | Limit of outstanding session/user logins reached (per Business Unit)                           |
| 227         | Limit of outstanding session/user logins reached (per Session)                                 |
| 10000       | Order not found  |
| 10001       | Price not reasonable   |
| 10002       | Duplicate Order (COrdID)   |
| 10003       | another quote activation request is pending for the same Product / Instrument Type / SessionID |
| 10006       | Stop buy price not reasonable  |

|       |  |
|-------|--|
| 10007 | Stop sell price not reasonable                             |
| 10008 | GFD order is not executable on current business day        |
| 10010 | Throttle limit for creation of complex instrument exceeded |
| 10011 | Order maintenance not allowed in current state             |

## 8.14 Security Definition Request

The Security Definition Request message is used to create a strategy on T7.

| Tag   | Field Name              | Req'd | Data Type     | Description  |       |             |    |                         |    |                |
|---|-------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|----------------|
| <Header with MsgType='c' />   |                         |       |               |  |       |             |    |                         |    |                |
| <Parties>, cardinality: 1, record counter: NoPartyIDs (453), containing occurrences: entering_trader* |                         |       |               |  |       |             |    |                         |    |                |
| 448   | >PartyID                | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |                         |    |                |
| 447   | >PartyIDSource          | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |
| D   | Proprietary custom code |       |               |  |       |             |    |                         |    |                |
| 452   | >PartyRole              | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>Entering trader</td> </tr> </tbody> </table>  | Value | Description | 36 | Entering trader         |    |                |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |
| 36  | Entering trader         |       |               |  |       |             |    |                         |    |                |
| 2376  | >PartyRoleQualifier     | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |
| 22  | Algorithm               |       |               |  |       |             |    |                         |    |                |
| 24  | Natural person          |       |               |  |       |             |    |                         |    |                |
| 802   | >NoPartySubIDs          | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                         |    |                |
| 523   | >PartySubID             | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                         |    |                |
| 803   | >PartySubIDType         | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2  | Person                  |    |                |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |
| 2   | Person                  |       |               |  |       |             |    |                         |    |                |
| </Parties>  |                         |       |               |  |       |             |    |                         |    |                |
| <Instrument>  |                         | Y     |               |  |       |             |    |                         |    |                |

| Tag  | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 55   | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48   | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22   | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M  | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227   | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3  | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4  | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5  | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6  | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7  | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8  | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9  | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10   | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13   | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167  | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG   | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762  | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Instrument>  |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <InstrmtLegGrp>, cardinality: unrestricted, record counter: NoLegs (555) |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 600  | >LegSymbol  | Y     | STRING (1-10) | Product identifier of the leg security (only applicable for underlying leg). Use "[N/A]" for option legs.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 602  | >LegSecurityID  | Y     | INT(20)       | Multileg instrument's individual security's SecurityID.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag                           | Field Name  | Req'd | Data Type     | Description   |       |             |   |   |   |                |
|-------------------------------|---|-------|---------------|---|-------|-------------|---|---|---|----------------|
| 609                           | >LegSecurityType  | Y     | INT           | Indicates type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table>  | Value | Description | 1 | Multileg Instrument                                       | 2 | Underlying Leg |
| Value                         | Description   |       |               |   |       |             |   |   |   |                |
| 1                             | Multileg Instrument                                       |       |               |   |       |             |   |   |   |                |
| 2                             | Underlying Leg  |       |               |   |       |             |   |   |   |                |
| 623                           | >LegRatioQty  | Y     | INT           | The ratio of quantity for this individual leg relative to the entire strategy.  |       |             |   |   |   |                |
| 624                           | >LegSide  | Y     | CHAR          | The side of this individual leg (multileg security).<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>   | Value | Description | 1 | Buy   | 2 | Sell           |
| Value                         | Description   |       |               |   |       |             |   |   |   |                |
| 1                             | Buy   |       |               |   |       |             |   |   |   |                |
| 2                             | Sell  |       |               |   |       |             |   |   |   |                |
| 566                           | >LegPrice   | N     | PRICE         | Price for leg of a multileg. See Price (44) field for description   |       |             |   |   |   |                |
| <i>&lt;/InstrmtLegGrp&gt;</i> |   |       |               |   |       |             |   |   |   |                |
| 320                           | SecurityReqID   | Y     | STRING (1-20) | Unique ID of a Security Definition Request.   |       |             |   |   |   |                |
| 321                           | SecurityRequestType                                       | Y     | INT           | Type of Security Definition Request.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Request Security identity for the specifications provided</td> </tr> </tbody> </table> | Value | Description | 1 | Request Security identity for the specifications provided |   |                |
| Value                         | Description   |       |               |   |       |             |   |   |   |                |
| 1                             | Request Security identity for the specifications provided |       |               |   |       |             |   |   |   |                |
| 2404                          | ComplianceText  | N     | STRING (1-20) | Provide additional compliance information.  |       |             |   |   |   |                |
| <i>&lt;Trailer /&gt;</i>      |   |       |               |   |       |             |   |   |   |                |



## 8.15 Security Definition Response

The Security Definition message is used to accept the security defined in a Security Definition message.

| Tag   | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|---|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| <i>&lt;Header with MsgType='d' /&gt;</i>  |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;Instrument&gt;</i>   |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55  | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48  | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22  | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value   | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M   | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227  | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value   | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1   | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2   | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3   | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4   | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5   | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6   | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7   | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8   | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9   | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10  | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13  | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167   | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value   | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG  | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762   | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;/Instrument&gt;</i>  |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;InstrmtLegGrp&gt;, cardinality: unrestricted, record counter: NoLegs (555)</i> |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag  | Field Name          | Req'd | Data Type     | Description   |       |             |   |                     |   |                |
|--|---------------------|-------|---------------|---|-------|-------------|---|---------------------|---|----------------|
| 600  | >LegSymbol          | Y     | STRING (1-10) | Product identifier of the leg security (only applicable for underlying leg). Use "[N/A]" for option legs.   |       |             |   |                     |   |                |
| 602  | >LegSecurityID      | Y     | INT(20)       | Multileg instrument's individual security's SecurityID.   |       |             |   |                     |   |                |
| 609  | >LegSecurityType    | Y     | INT           | Indicates type of security.<br><table border="1" data-bbox="869 622 1396 750"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Multileg Instrument</td> </tr> <tr> <td>2</td> <td>Underlying Leg</td> </tr> </tbody> </table> | Value | Description | 1 | Multileg Instrument | 2 | Underlying Leg |
| Value  | Description         |       |               |   |       |             |   |                     |   |                |
| 1  | Multileg Instrument |       |               |   |       |             |   |                     |   |                |
| 2  | Underlying Leg      |       |               |   |       |             |   |                     |   |                |
| 623  | >LegRatioQty        | Y     | INT           | The ratio of quantity for this individual leg relative to the entire strategy.  |       |             |   |                     |   |                |
| 624  | >LegSide            | Y     | CHAR          | The side of this individual leg (multileg security).<br><table border="1" data-bbox="869 958 1396 1086"> <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                |       |               |   |       |             |   |                     |   |                |
| 566  | >LegPrice           | N     | PRICE         | Price for leg of a multileg. See Price (44) field for description   |       |             |   |                     |   |                |
| </InstrmtLegGrp>   |                     |       |               |   |       |             |   |                     |   |                |
| <MarketSegmentGrp>, cardinality: unrestricted, record counter: NoMarketSegments (1310) |                     |       |               |   |       |             |   |                     |   |                |
| 1148   | >LowLimitPrice      | N     | PRICE         | Allowable low limit price for the trading day. A key parameter in validating order price. Used as the lower band for validating order prices. Orders submitted with prices below the lower limit will be rejected.  |       |             |   |                     |   |                |
| 1149   | >HighLimitPrice     | N     | PRICE         | Allowable high limit price for the trading day. A key parameter in validating order price. Used as the upper band for validating order prices. Orders submitted with prices above the upper limit will be rejected.   |       |             |   |                     |   |                |

| Tag                 | Field Name                      | Req'd | Data Type     | Description   |       |             |   |                              |   |                                 |
|---------------------|---------------------------------|-------|---------------|---|-------|-------------|---|------------------------------|---|---------------------------------|
| 1144                | >ImpliedMarket-Indicator        | Y     | INT           | Indicates that an implied market should be created for either the legs of a multileg instrument (Implied-in) or for the multileg instrument based on the existence of the legs (Implied-out). Determination as to whether implied markets should be created is generally done at the level of the multileg instrument. Commonly used in listed derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not implied</td> </tr> <tr> <td>3</td> <td>Both Implied-in and Implied-out</td> </tr> </tbody> </table> | Value | Description | 0 | Not implied                  | 3 | Both Implied-in and Implied-out |
| Value               | Description                     |       |               |   |       |             |   |                              |   |                                 |
| 0                   | Not implied                     |       |               |   |       |             |   |                              |   |                                 |
| 3                   | Both Implied-in and Implied-out |       |               |   |       |             |   |                              |   |                                 |
| 1377                | >MultilegModel                  | Y     | INT           | Specifies the type of multileg order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Predefined Multileg Security</td> </tr> <tr> <td>1</td> <td>User-defined Multileg Security</td> </tr> </tbody> </table>   | Value | Description | 0 | Predefined Multileg Security | 1 | User-defined Multileg Security  |
| Value               | Description                     |       |               |   |       |             |   |                              |   |                                 |
| 0                   | Predefined Multileg Security    |       |               |   |       |             |   |                              |   |                                 |
| 1                   | User-defined Multileg Security  |       |               |   |       |             |   |                              |   |                                 |
| </MarketSegmentGrp> |                                 |       |               |   |       |             |   |                              |   |                                 |
| 320                 | SecurityReqID                   | Y     | STRING (1-20) | Unique ID of a Security Definition Request.   |       |             |   |                              |   |                                 |
| 322                 | SecurityResponseID              | Y     | STRING        | Identifier for the Security Definition message.   |       |             |   |                              |   |                                 |
| 28614               | NumberOfSecurities              | Y     | INT           | Number of strategies that have been created over session, product and business day.   |       |             |   |                              |   |                                 |
| <Trailer />         |                                 |       |               |   |       |             |   |                              |   |                                 |

## 8.16 Cross Request

The Cross Request message is used for the publication of Cross Trade Announcements.

| Tag   | Field Name                      | Req'd | Data Type     | Description  |       |             |    |                                 |
|---|---------------------------------|-------|---------------|--|-------|-------------|----|---------------------------------|
| <i>&lt;Header with MsgType='UDS' /&gt;</i>  |                                 |       |               |  |       |             |    |                                 |
| <i>&lt;RootParties&gt;, cardinality: 1, record counter: NoRootPartyIDs (1116), containing occurrences: root_entering_trader</i> |                                 |       |               |  |       |             |    |                                 |
| 1117  | >RootPartyID                    | Y     | STRING (1-10) | Root party identifier.   |       |             |    |                                 |
| 1118  | >RootPartyIDSource              | Y     | CHAR          | Identifies class or source of the RootPartyID (1117) value.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table> | Value | Description | D  | Proprietary custom code         |
| Value   | Description                     |       |               |  |       |             |    |                                 |
| D   | Proprietary custom code         |       |               |  |       |             |    |                                 |
| 1119  | >RootPartyRole                  | Y     | INT           | Identifies the type role of the RootPartyID (1117) specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>Entering trader</td> </tr> </tbody> </table>      | Value | Description | 36 | Entering trader                 |
| Value   | Description                     |       |               |  |       |             |    |                                 |
| 36  | Entering trader                 |       |               |  |       |             |    |                                 |
| <i>&lt;/RootParties&gt;</i>   |                                 |       |               |  |       |             |    |                                 |
| <i>&lt;Instrument&gt;</i>   |                                 | N     |               |  |       |             |    |                                 |
| 55  | Symbol                          | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.  |       |             |    |                                 |
| 48  | SecurityID                      | N     | INT(20)       | T7 instrument identifier.  |       |             |    |                                 |
| 22  | SecurityIDSource                | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>                            | Value | Description | M  | Marketplace-assigned identifier |
| Value   | Description                     |       |               |  |       |             |    |                                 |
| M   | Marketplace-assigned identifier |       |               |  |       |             |    |                                 |

| Tag                        | Field Name  | Req'd | Data Type     | Description   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|----------------------------|---|-------|---------------|---|-------|-------------|------|---------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 1227                       | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument   | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value                      | Description   |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1                          | Simple Instrument                                     |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2                          | Standard Option Strategy                              |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3                          | Non-standard Option Strategy                          |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4                          | Volatility Strategy                                   |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5                          | Futures Spread  |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6                          | Inter Product Spread                                  |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7                          | Standard Future Strategy                              |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8                          | Pack and Bundle                                       |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9                          | Strip   |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10                         | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13                         | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167                        | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value                      | Description   |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG                       | Multileg Instrument                                   |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762                        | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;/Instrument&gt;</i> |   |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 38                         | OrderQty  | Y     | QTY           | Total Order Quantity.   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2404                       | ComplianceText  | N     | STRING (1-20) | Provide additional compliance information.  |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2672                       | CrossRequestID  | Y     | INT(10)       | Unique identifier for cross request. Uniqueness will be completely within the user's responsibility.  |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;Trailer /&gt;</i>   |   |       |               |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

## 8.17 Quote Request

The Quote Request message is used to request public quotes from market makers (T7 Cash, T7 Derivatives) and private quotes from specialists (T7 Cash). This message is commonly referred to as a Request For Quote (RFQ).

| Tag   | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|---|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| <Header with MsgType='R' />                                       |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <QuoteReqGrp>, cardinality: 1, record counter: NoRelatedSym (146) |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Instrument>  |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55  | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48  | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22  | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value   | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M   | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227  | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value   | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1   | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2   | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3   | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4   | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5   | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6   | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7   | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8   | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9   | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10  | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13  | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167   | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value   | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG  | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762   | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Instrument>   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag  | Field Name              | Req'd | Data Type     | Description   |       |             |    |                         |    |                |
|--|-------------------------|-------|---------------|---|-------|-------------|----|-------------------------|----|----------------|
| 54   | >Side                   | N     | CHAR          | Side <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                    |       |               |   |       |             |    |                         |    |                |
| 38   | >OrderQty               | N     | QTY           | Total Order Quantity.   |       |             |    |                         |    |                |
| <i>&lt;Parties&gt;, cardinality: 1, record counter: NoPartyIDs (453), containing occurrences: entering_trader*</i> |                         |       |               |   |       |             |    |                         |    |                |
| 448  | >PartyID                | Y     | STRING (1-35) | Party identifier/code.  |       |             |    |                         |    |                |
| 447  | >PartyIDSource          | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                |
| Value  | Description             |       |               |   |       |             |    |                         |    |                |
| D  | Proprietary custom code |       |               |   |       |             |    |                         |    |                |
| 452  | >PartyRole              | Y     | INT           | Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>Entering trader</td> </tr> </tbody> </table>  | Value | Description | 36 | Entering trader         |    |                |
| Value  | Description             |       |               |   |       |             |    |                         |    |                |
| 36   | Entering trader         |       |               |   |       |             |    |                         |    |                |
| 2376   | >PartyRoleQualifier     | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person |
| Value  | Description             |       |               |   |       |             |    |                         |    |                |
| 22   | Algorithm               |       |               |   |       |             |    |                         |    |                |
| 24   | Natural person          |       |               |   |       |             |    |                         |    |                |
| 802  | >NoPartySubIDs          | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.   |       |             |    |                         |    |                |
| 523  | >PartySubID             | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).   |       |             |    |                         |    |                |
| 803  | >PartySubIDType         | N     | INT           | Type of PartySubID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2  | Person                  |    |                |
| Value  | Description             |       |               |   |       |             |    |                         |    |                |
| 2  | Person                  |       |               |   |       |             |    |                         |    |                |
| <i>&lt;/Parties&gt;</i>  |                         |       |               |   |       |             |    |                         |    |                |
| <i>&lt;/QuoteReqGrp&gt;</i>  |                         |       |               |   |       |             |    |                         |    |                |

| Tag         | Field Name     | Req'd | Data Type     | Description   |
|-------------|----------------|-------|---------------|---|
| 131         | QuoteReqID     | Y     | STRING (1-20) | Unique identifier of a quote request message.<br>Must be INT(8) in case of a private quote. |
| 2404        | ComplianceText | N     | STRING (1-20) | Provide additional compliance information.  |
| <Trailer /> |                |       |               |   |



## 8.18 Trading Session Status

The Trading Session Status message informs about session related events.

| Tag                                      | Field Name                 | Req'd | Data Type         | Description  |       |             |     |                    |     |                            |   |        |
|--|----------------------------|-------|-------------------|--|-------|-------------|-----|--------------------|-----|----------------------------|---|--------|
| <i>&lt;Header with MsgType='h' /&gt;</i> |                            |       |                   |  |       |             |     |                    |     |                            |   |        |
| 58                                       | Text                       | N     | STRING<br>(1-128) | Free format text string.   |       |             |     |                    |     |                            |   |        |
| 336                                      | TradingSessionID           | Y     | INT               | Identifier for trading session.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Day</td> </tr> </tbody> </table>   | Value | Description | 1   | Day                |     |                            |   |        |
| Value                                    | Description                |       |                   |  |       |             |     |                    |     |                            |   |        |
| 1  | Day                        |       |                   |  |       |             |     |                    |     |                            |   |        |
| 1368                                     | TradSesEvent               | Y     | INT               | Trading session event type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>103</td> <td>End of restatement</td> </tr> <tr> <td>201</td> <td>Message transmission ended</td> </tr> </tbody> </table>    | Value | Description | 103 | End of restatement | 201 | Message transmission ended |   |        |
| Value                                    | Description                |       |                   |  |       |             |     |                    |     |                            |   |        |
| 103                                      | End of restatement         |       |                   |  |       |             |     |                    |     |                            |   |        |
| 201                                      | Message transmission ended |       |                   |  |       |             |     |                    |     |                            |   |        |
| 340                                      | TradSesStatus              | Y     | INT               | State of the trading session.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Unknown</td> </tr> <tr> <td>2</td> <td>Open</td> </tr> <tr> <td>3</td> <td>Closed</td> </tr> </tbody> </table> | Value | Description | 0   | Unknown            | 2   | Open                       | 3 | Closed |
| Value                                    | Description                |       |                   |  |       |             |     |                    |     |                            |   |        |
| 0  | Unknown                    |       |                   |  |       |             |     |                    |     |                            |   |        |
| 2  | Open                       |       |                   |  |       |             |     |                    |     |                            |   |        |
| 3  | Closed                     |       |                   |  |       |             |     |                    |     |                            |   |        |
| 1300                                     | MarketSegmentID            | N     | INT(10)           | Product identifier.  |       |             |     |                    |     |                            |   |        |
| 30060                                    | UTransactTime              | N     | INT(20)           | Transaction timestamp. Number of nanoseconds since Jan 1, 1970.  |       |             |     |                    |     |                            |   |        |
| 30075                                    | UTradeDate                 | N     | LOCALMKT-<br>DATE | Date of trading session in YYYYMMDD format.  |       |             |     |                    |     |                            |   |        |
| <i>&lt;Trailer /&gt;</i>                 |                            |       |                   |  |       |             |     |                    |     |                            |   |        |

## 8.19 User Party Entitlements Update Report

User Party Entitlements Update Report. This message communicates risk control events related to the manual stop or release of trading functionality. Events will be generated on the Clearing back end and passed to the user by the T7 back end.

| Tag   | Field Name              | Req'd | Data Type     | Description  |       |             |    |                         |    |                |    |                  |    |                |
|---|-------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|----------------|----|------------------|----|----------------|
| <Header with MsgType='UCZ' />   |                         |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| <Parties>, cardinality: 2-4, record counter: NoPartyIDs (453), containing occurrences: clearing_firm, entering_firm, executing_system*, executing_unit* |                         |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 448   | >PartyID                | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |                         |    |                |    |                  |    |                |
| 447   | >PartyIDSource          | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                |    |                  |    |                |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| D   | Proprietary custom code |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 452   | >PartyRole              | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Clearing firm</td> </tr> <tr> <td>7</td> <td>Entering firm</td> </tr> <tr> <td>16</td> <td>Executing system</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> </tbody> </table>  | Value | Description | 4  | Clearing firm           | 7  | Entering firm  | 16 | Executing system | 59 | Executing unit |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 4   | Clearing firm           |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 7   | Entering firm           |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 16  | Executing system        |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 59  | Executing unit          |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 2376  | >PartyRoleQualifier     | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person |    |                  |    |                |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 22  | Algorithm               |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 24  | Natural person          |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 802   | >NoPartySubIDs          | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                         |    |                |    |                  |    |                |
| 523   | >PartySubID             | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                         |    |                |    |                  |    |                |

| Tag                      | Field Name        | Req'd | Data Type         | Description   |       |             |   |                  |   |                  |
|--------------------------|-------------------|-------|-------------------|---|-------|-------------|---|------------------|---|------------------|
| 803                      | >PartySubIDType   | N     | INT               | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>   | Value | Description | 2 | Person           |   |                  |
| Value                    | Description       |       |                   |   |       |             |   |                  |   |                  |
| 2                        | Person            |       |                   |   |       |             |   |                  |   |                  |
| <i>&lt;/Parties&gt;</i>  |                   |       |                   |   |       |             |   |                  |   |                  |
| 75                       | TradeDate         | N     | LOCALMKT-<br>DATE | Business date in YYYYMMDD format.   |       |             |   |                  |   |                  |
| 1324                     | ListUpdateAction  | N     | CHAR              | Invocation or release of a control event.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Add (Invocation)</td> </tr> <tr> <td>D</td> <td>Delete (Release)</td> </tr> </tbody> </table> | Value | Description | A | Add (Invocation) | D | Delete (Release) |
| Value                    | Description       |       |                   |   |       |             |   |                  |   |                  |
| A                        | Add (Invocation)  |       |                   |   |       |             |   |                  |   |                  |
| D                        | Delete (Release)  |       |                   |   |       |             |   |                  |   |                  |
| 1672                     | PartyDetailStatus | N     | INT               | Member status.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspended</td> </tr> </tbody> </table>   | Value | Description | 0 | Active           | 1 | Suspended        |
| Value                    | Description       |       |                   |   |       |             |   |                  |   |                  |
| 0                        | Active            |       |                   |   |       |             |   |                  |   |                  |
| 1                        | Suspended         |       |                   |   |       |             |   |                  |   |                  |
| 30060                    | UTransactTime     | Y     | INT(20)           | Transaction timestamp. Number of nanoseconds since Jan 1, 1970.   |       |             |   |                  |   |                  |
| 1301                     | MarketID          | Y     | EXCHANGE          | Market Identifier Code of the trading market according to ISO 10383.  |       |             |   |                  |   |                  |
| <i>&lt;Trailer /&gt;</i> |                   |       |                   |   |       |             |   |                  |   |                  |

## 8.20 User Party Action Report

User Party Action Report. This message communicates risk control events of type halt-trading and re-instate. Events will be entered via the T7 Admin GUI.

| Tag  | Field Name              | Req'd | Data Type     | Description  |       |             |    |                         |    |                |
|--|-------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|----------------|
| <Header with MsgType='UDI' />  |                         |       |               |  |       |             |    |                         |    |                |
| <Parties>, cardinality: 1-2, record counter: NoPartyIDs (453), containing occurrences: executing_unit*, executing_trader |                         |       |               |  |       |             |    |                         |    |                |
| 448  | >PartyID                | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |                         |    |                |
| 447  | >PartyIDSource          | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                |
| Value  | Description             |       |               |  |       |             |    |                         |    |                |
| D  | Proprietary custom code |       |               |  |       |             |    |                         |    |                |
| 452  | >PartyRole              | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> </tbody> </table>  | Value | Description | 12 | Executing trader        | 59 | Executing unit |
| Value  | Description             |       |               |  |       |             |    |                         |    |                |
| 12   | Executing trader        |       |               |  |       |             |    |                         |    |                |
| 59   | Executing unit          |       |               |  |       |             |    |                         |    |                |
| 2376   | >PartyRoleQualifier     | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person |
| Value  | Description             |       |               |  |       |             |    |                         |    |                |
| 22   | Algorithm               |       |               |  |       |             |    |                         |    |                |
| 24   | Natural person          |       |               |  |       |             |    |                         |    |                |
| 802  | >NoPartySubIDs          | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                         |    |                |
| 523  | >PartySubID             | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                         |    |                |
| 803  | >PartySubIDType         | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2  | Person                  |    |                |
| Value  | Description             |       |               |  |       |             |    |                         |    |                |
| 2  | Person                  |       |               |  |       |             |    |                         |    |                |
| </Parties>   |                         |       |               |  |       |             |    |                         |    |                |

| Tag  | Field Name                    | Req'd | Data Type         | Description  |       |             |   |                         |    |                  |    |                  |
|--|-------------------------------|-------|-------------------|--|-------|-------------|---|-------------------------|----|------------------|----|------------------|
| <i>&lt;RequestingParties&gt;, cardinality: 1-3, record counter: NoRequestingPartyIDs (1657), containing occurrences: requesting_entering_firm, requesting_executing_system, requesting_executing_trader*</i> |                               |       |                   |  |       |             |   |                         |    |                  |    |                  |
| 1658   | >RequestingPartyID            | Y     | STRING            | Party identifier for the requesting party.   |       |             |   |                         |    |                  |    |                  |
| 1659   | >RequestingParty-<br>IDSource | Y     | CHAR              | Identifies the source of the RequestingPartyID (1658) value.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D | Proprietary custom code |    |                  |    |                  |
| Value  | Description                   |       |                   |  |       |             |   |                         |    |                  |    |                  |
| D  | Proprietary custom code       |       |                   |  |       |             |   |                         |    |                  |    |                  |
| 1660   | >RequestingPartyRole          | Y     | INT               | Identifies the type or role of the Requesting-PartyID (1658) specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>7</td> <td>Entering firm</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>16</td> <td>Executing system</td> </tr> </tbody> </table> | Value | Description | 7 | Entering firm           | 12 | Executing trader | 16 | Executing system |
| Value  | Description                   |       |                   |  |       |             |   |                         |    |                  |    |                  |
| 7  | Entering firm                 |       |                   |  |       |             |   |                         |    |                  |    |                  |
| 12   | Executing trader              |       |                   |  |       |             |   |                         |    |                  |    |                  |
| 16   | Executing system              |       |                   |  |       |             |   |                         |    |                  |    |                  |
| <i>&lt;/RequestingParties&gt;</i>  |                               |       |                   |  |       |             |   |                         |    |                  |    |                  |
| 2329   | PartyActionType               | N     | INT               | Party Action Type.<br><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                     |       |                   |  |       |             |   |                         |    |                  |    |                  |
| 30060  | UTransactTime                 | Y     | INT(20)           | Transaction timestamp. Number of nanoseconds since Jan 1, 1970.  |       |             |   |                         |    |                  |    |                  |
| 75   | TradeDate                     | Y     | LOCALMKT-<br>DATE | Business date in YYYYMMDD format.  |       |             |   |                         |    |                  |    |                  |
| 1301   | MarketID                      | Y     | EXCHANGE          | Market Identifier Code of the trading market according to ISO 10383.   |       |             |   |                         |    |                  |    |                  |
| <i>&lt;Trailer /&gt;</i>   |                               |       |                   |  |       |             |   |                         |    |                  |    |                  |

## 8.21 User Party Risk Limits Update Report

User Party Risk Limits Update Report. This message communicates risk control events related to the Advanced Risk Protection functionality of T7 in case of a risk limit breach or release.

| Tag   | Field Name              | Req'd | Data Type     | Description  |       |             |    |                         |    |                |    |                  |    |                |
|---|-------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|----------------|----|------------------|----|----------------|
| <Header with MsgType='UCR' />   |                         |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| <Parties>, cardinality: 2-4, record counter: NoPartyIDs (453), containing occurrences: clearing_firm, entering_firm, executing_system*, executing_unit* |                         |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 448   | >PartyID                | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |                         |    |                |    |                  |    |                |
| 447   | >PartyIDSource          | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                |    |                  |    |                |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| D   | Proprietary custom code |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 452   | >PartyRole              | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Clearing firm</td> </tr> <tr> <td>7</td> <td>Entering firm</td> </tr> <tr> <td>16</td> <td>Executing system</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> </tbody> </table>  | Value | Description | 4  | Clearing firm           | 7  | Entering firm  | 16 | Executing system | 59 | Executing unit |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 4   | Clearing firm           |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 7   | Entering firm           |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 16  | Executing system        |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 59  | Executing unit          |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 2376  | >PartyRoleQualifier     | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person |    |                  |    |                |
| Value   | Description             |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 22  | Algorithm               |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 24  | Natural person          |       |               |  |       |             |    |                         |    |                |    |                  |    |                |
| 802   | >NoPartySubIDs          | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                         |    |                |    |                  |    |                |
| 523   | >PartySubID             | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                         |    |                |    |                  |    |                |

| Tag                      | Field Name         | Req'd | Data Type         | Description   |       |             |   |                  |   |                  |   |         |
|--------------------------|--------------------|-------|-------------------|---|-------|-------------|---|------------------|---|------------------|---|---------|
| 803                      | >PartySubIDType    | N     | INT               | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>   | Value | Description | 2 | Person           |   |                  |   |         |
| Value                    | Description        |       |                   |   |       |             |   |                  |   |                  |   |         |
| 2                        | Person             |       |                   |   |       |             |   |                  |   |                  |   |         |
| <i>&lt;/Parties&gt;</i>  |                    |       |                   |   |       |             |   |                  |   |                  |   |         |
| 75                       | TradeDate          | Y     | LOCALMKT-<br>DATE | Business date in YYYYMMDD format.   |       |             |   |                  |   |                  |   |         |
| 25240                    | InventoryCheckType | N     | INT               | Indicator for checking open orders and quotes<br><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              |       |                   |   |       |             |   |                  |   |                  |   |         |
| 1324                     | ListUpdateAction   | N     | CHAR              | Invocation or release of a control event.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>Add (Invocation)</td> </tr> <tr> <td>D</td> <td>Delete (Release)</td> </tr> </tbody> </table>         | Value | Description | A | Add (Invocation) | D | Delete (Release) |   |         |
| Value                    | Description        |       |                   |   |       |             |   |                  |   |                  |   |         |
| A                        | Add (Invocation)   |       |                   |   |       |             |   |                  |   |                  |   |         |
| D                        | Delete (Release)   |       |                   |   |       |             |   |                  |   |                  |   |         |
| 1767                     | RiskLimitAction    | N     | INT               | Risk protection action.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Queue inbound</td> </tr> <tr> <td>2</td> <td>Reject</td> </tr> <tr> <td>4</td> <td>Warning</td> </tr> </tbody> </table> | Value | Description | 0 | Queue inbound    | 2 | Reject           | 4 | Warning |
| Value                    | Description        |       |                   |   |       |             |   |                  |   |                  |   |         |
| 0                        | Queue inbound      |       |                   |   |       |             |   |                  |   |                  |   |         |
| 2                        | Reject             |       |                   |   |       |             |   |                  |   |                  |   |         |
| 4                        | Warning            |       |                   |   |       |             |   |                  |   |                  |   |         |
| 30060                    | UTransactTime      | Y     | INT(20)           | Transaction timestamp. Number of nanoseconds since Jan 1, 1970.   |       |             |   |                  |   |                  |   |         |
| 1301                     | MarketID           | Y     | EXCHANGE          | Market Identifier Code of the trading market according to ISO 10383.  |       |             |   |                  |   |                  |   |         |
| <i>&lt;Trailer /&gt;</i> |                    |       |                   |   |       |             |   |                  |   |                  |   |         |

## 8.22 User Party Risk Limits Request

The User Party Risk Limits Request is used to inquire pre-trade risk limits. These limits can be defined for on-book trading on product and user risk group level.

| Tag  | Field Name              | Req'd | Data Type     | Description   |       |             |    |                         |    |                |
|--|-------------------------|-------|---------------|---|-------|-------------|----|-------------------------|----|----------------|
| <i>&lt;Header with MsgType='UCL' /&gt;</i>   |                         |       |               |   |       |             |    |                         |    |                |
| <i>&lt;Parties&gt;, cardinality: 1-2, record counter: NoPartyIDs (453), containing occurrences: entering_trader*, executing_unit</i> |                         |       |               |   |       |             |    |                         |    |                |
| 448  | >PartyID                | Y     | STRING (1-35) | Party identifier/code.  |       |             |    |                         |    |                |
| 447  | >PartyIDSource          | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                |
| Value  | Description             |       |               |   |       |             |    |                         |    |                |
| D  | Proprietary custom code |       |               |   |       |             |    |                         |    |                |
| 452  | >PartyRole              | Y     | INT           | Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> </tbody> </table>   | Value | Description | 36 | Entering trader         | 59 | Executing unit |
| Value  | Description             |       |               |   |       |             |    |                         |    |                |
| 36   | Entering trader         |       |               |   |       |             |    |                         |    |                |
| 59   | Executing unit          |       |               |   |       |             |    |                         |    |                |
| 2376   | >PartyRoleQualifier     | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person |
| Value  | Description             |       |               |   |       |             |    |                         |    |                |
| 22   | Algorithm               |       |               |   |       |             |    |                         |    |                |
| 24   | Natural person          |       |               |   |       |             |    |                         |    |                |
| 802  | >NoPartySubIDs          | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.   |       |             |    |                         |    |                |
| 523  | >PartySubID             | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).   |       |             |    |                         |    |                |
| 803  | >PartySubIDType         | N     | INT           | Type of PartySubID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2  | Person                  |    |                |
| Value  | Description             |       |               |   |       |             |    |                         |    |                |
| 2  | Person                  |       |               |   |       |             |    |                         |    |                |
| <i>&lt;/Parties&gt;</i>  |                         |       |               |   |       |             |    |                         |    |                |



| Tag         | Field Name         | Req'd | Data Type     | Description  |       |             |   |         |
|-------------|--------------------|-------|---------------|--|-------|-------------|---|---------|
| 1300        | MarketSegmentID    | Y     | INT(10)       | Product identifier.  |       |             |   |         |
| 1533        | RiskLimitPlatform  | Y     | INT           | The area to which risk limit is applicable. Scope of Pre-Trade risk limits.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>On-Book</td> </tr> </tbody> </table> | Value | Description | 0 | On-Book |
| Value       | Description        |       |               |  |       |             |   |         |
| 0           | On-Book            |       |               |  |       |             |   |         |
| 1666        | RiskLimitRequestID | Y     | STRING (1-20) | Unique identifier for the User Party Risk Limits Request.  |       |             |   |         |
| 28775       | RiskLimitGroup     | N     | STRING (1-3)  | User Pre-Trade risk group  |       |             |   |         |
| <Trailer /> |                    |       |               |  |       |             |   |         |

## 8.23 User Party Risk Limits Report

The User Party Risk Limits Report message is used as the application level response to a User Party Risk Limits Request.

| Tag   | Field Name              | Req'd | Data Type    | Description  |       |             |    |                         |   |             |
|---|-------------------------|-------|--------------|--|-------|-------------|----|-------------------------|---|-------------|
| <Header with MsgType='UCM' />   |                         |       |              |  |       |             |    |                         |   |             |
| <PartyRiskLimitsGrp>, cardinality: unrestricted, record counter: NoPartyRiskLimits (1677) |                         |       |              |  |       |             |    |                         |   |             |
| <PartyDetailGrp>, cardinality: 1, record counter: NoPartyDetails (1671)                   |                         |       |              |  |       |             |    |                         |   |             |
| 1691  | >PartyDetailID          | Y     | STRING (1-5) | The identification of the party.   |       |             |    |                         |   |             |
| 1692  | >PartyDetailIDSource    | Y     | CHAR         | Source of the identifier of the PartyDetailID (1691) specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table> | Value | Description | D  | Proprietary custom code |   |             |
| Value   | Description             |       |              |  |       |             |    |                         |   |             |
| D   | Proprietary custom code |       |              |  |       |             |    |                         |   |             |
| 1693  | >PartyDetailRole        | Y     | INT          | PartyRole value within a target party repeating group.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>59</td> <td>Executing unit</td> </tr> </tbody> </table>                  | Value | Description | 59 | Executing unit          |   |             |
| Value   | Description             |       |              |  |       |             |    |                         |   |             |
| 59  | Executing unit          |       |              |  |       |             |    |                         |   |             |
| 1672  | >PartyDetailStatus      | Y     | INT          | Member status.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Active</td> </tr> <tr> <td>1</td> <td>Suspended</td> </tr> </tbody> </table>                          | Value | Description | 0  | Active                  | 1 | Suspended   |
| Value   | Description             |       |              |  |       |             |    |                         |   |             |
| 0   | Active                  |       |              |  |       |             |    |                         |   |             |
| 1   | Suspended               |       |              |  |       |             |    |                         |   |             |
| </PartyDetailGrp>   |                         |       |              |  |       |             |    |                         |   |             |
| <RiskLimitsGrp>, cardinality: 1, record counter: NoRiskLimits (1669)                      |                         |       |              |  |       |             |    |                         |   |             |
| <RiskLimitTypesGrp>, cardinality: 1-64, record counter: NoRiskLimitTypes (1529)           |                         |       |              |  |       |             |    |                         |   |             |
| 1530  | >RiskLimitType          | Y     | INT          | Specifies the type of risk limit.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Long Limit</td> </tr> <tr> <td>5</td> <td>Short Limit</td> </tr> </tbody> </table> | Value | Description | 4  | Long Limit              | 5 | Short Limit |
| Value   | Description             |       |              |  |       |             |    |                         |   |             |
| 4   | Long Limit              |       |              |  |       |             |    |                         |   |             |
| 5   | Short Limit             |       |              |  |       |             |    |                         |   |             |
| 1533  | >RiskLimitPlatform      | Y     | INT          | The area to which risk limit is applicable. Scope of Pre-Trade risk limits.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>On-Book</td> </tr> </tbody> </table>     | Value | Description | 0  | On-Book                 |   |             |
| Value   | Description             |       |              |  |       |             |    |                         |   |             |
| 0   | On-Book                 |       |              |  |       |             |    |                         |   |             |

| Tag                   | Field Name                     | Req'd | Data Type     | Description  |       |             |   |               |    |          |    |                |
|-----------------------|--------------------------------|-------|---------------|--|-------|-------------|---|---------------|----|----------|----|----------------|
| 28776                 | >RiskLimit-RequestingPartyRole | Y     | INT           | Requesting party role for a pre-trade risk limit.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Clearing firm</td> </tr> <tr> <td>22</td> <td>Exchange</td> </tr> <tr> <td>59</td> <td>Executing unit</td> </tr> </tbody> </table> | Value | Description | 4 | Clearing firm | 22 | Exchange | 59 | Executing unit |
| Value                 | Description                    |       |               |  |       |             |   |               |    |          |    |                |
| 4                     | Clearing firm                  |       |               |  |       |             |   |               |    |          |    |                |
| 22                    | Exchange                       |       |               |  |       |             |   |               |    |          |    |                |
| 59                    | Executing unit                 |       |               |  |       |             |   |               |    |          |    |                |
| 28778                 | >RiskLimitViolation-Indicator  | Y     | INT           | Indicator for a pre-trade risk limit violation.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>   | Value | Description | 0 | No            | 1  | Yes      |    |                |
| Value                 | Description                    |       |               |  |       |             |   |               |    |          |    |                |
| 0                     | No                             |       |               |  |       |             |   |               |    |          |    |                |
| 1                     | Yes                            |       |               |  |       |             |   |               |    |          |    |                |
| 28775                 | >RiskLimitGroup                | N     | STRING (1-3)  | User Pre-Trade risk group  |       |             |   |               |    |          |    |                |
| 28777                 | >RiskLimitQty                  | N     | QTY           | Risk limit quantity.   |       |             |   |               |    |          |    |                |
| 25205                 | >NettingCoefficient            | N     | FLOAT         | Weighting factor used in the Extended PTRL consumption calculation. Default value is 1.0000 for trading members and 0.0000 for clearing members.   |       |             |   |               |    |          |    |                |
| 25210                 | >QuoteWeighting-Coefficient    | N     | FLOAT         | Quote Weighting factor for open positions in PTRL calculation  |       |             |   |               |    |          |    |                |
| 28779                 | >RiskLimitOpenQty              | N     | QTY           | Open quantity for orders or TES trades.  |       |             |   |               |    |          |    |                |
| 28905                 | >ActivationDate                | N     | LOCALMKT-DATE | Business date when change is active  |       |             |   |               |    |          |    |                |
| 28780                 | >RiskLimitNet-PositionQty      | N     | QTY           | Net position quantity for a requested pre-trade risk limit scope.  |       |             |   |               |    |          |    |                |
| </RiskLimitTypesGrp>  |                                |       |               |  |       |             |   |               |    |          |    |                |
| </RiskLimitsGrp>      |                                |       |               |  |       |             |   |               |    |          |    |                |
| </PartyRiskLimitsGrp> |                                |       |               |  |       |             |   |               |    |          |    |                |
| 1300                  | MarketSegmentID                | Y     | INT(10)       | Product identifier.  |       |             |   |               |    |          |    |                |
| 1666                  | RiskLimitRequestID             | Y     | STRING (1-20) | Unique identifier for the User Party Risk Limits Request.  |       |             |   |               |    |          |    |                |
| 1667                  | RiskLimitReportID              | Y     | INT           | Numeric identifier for the User Party Risk Limits Report.  |       |             |   |               |    |          |    |                |
| <Trailer />           |                                |       |               |  |       |             |   |               |    |          |    |                |

## 8.24 CLIP Enter Request

| Tag   | Field Name                | Req'd | Data Type     | Description   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
|---|---------------------------|-------|---------------|---|-------|-------------|----|-------------------------|----|-----------------------|----|------------------------|----|-------------|----|------------------|----|-------------|----|------------------------|-----|---------------------------|
| <i>&lt;Header with MsgType='U29' /&gt;</i>  |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| <i>&lt;RootParties&gt;, cardinality: 1-3, record counter: NoRootPartyIDs (1116), containing occurrences: root_entering_trader*, root_contra_trader, root_contra_firm</i>  |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 1117  | >RootPartyID              | Y     | STRING (1-10) | Root party identifier.  |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 1118  | >RootPartyIDSource        | Y     | CHAR          | Identifies class or source of the RootPartyID (1117) value.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| Value   | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| D   | Proprietary custom code   |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 1119  | >RootPartyRole            | Y     | INT           | Identifies the type role of the RootPartyID (1117) specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>17</td> <td>Contra firm</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>37</td> <td>Contra trader</td> </tr> </tbody> </table>   | Value | Description | 17 | Contra firm             | 36 | Entering trader       | 37 | Contra trader          |    |             |    |                  |    |             |    |                        |     |                           |
| Value   | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 17  | Contra firm               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 36  | Entering trader           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 37  | Contra trader             |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| <i>&lt;/RootParties&gt;</i>   |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| <i>&lt;CrossRequestSideGrp&gt;, cardinality: 1-2, record counter: NoSides (552)</i>   |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| <i>&lt;Parties&gt;, cardinality: 0-11, record counter: NoPartyIDs (453), containing occurrences: client_id, investment_identifier_human, investment_identifier_algo, executing_trader, location_id, order_origination_firm, beneficiary, takeup_firm, position_account, execution_identifier_human, execution_identifier_algo</i> |                           |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 448   | >PartyID                  | Y     | STRING (1-35) | Party identifier/code.  |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 447   | >PartyIDSource            | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>  | Value | Description | D  | Proprietary custom code | P  | Short code identifier |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| Value   | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| D   | Proprietary custom code   |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| P   | Short code identifier     |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 452   | >PartyRole                | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Client ID</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>13</td> <td>Order origination firm</td> </tr> <tr> <td>32</td> <td>Beneficiary</td> </tr> <tr> <td>38</td> <td>Position account</td> </tr> <tr> <td>75</td> <td>Location ID</td> </tr> <tr> <td>96</td> <td>Take-up (trading) firm</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table> | Value | Description | 3  | Client ID               | 12 | Executing trader      | 13 | Order origination firm | 32 | Beneficiary | 38 | Position account | 75 | Location ID | 96 | Take-up (trading) firm | 122 | Investment decision maker |
| Value   | Description               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 3   | Client ID                 |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 12  | Executing trader          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 13  | Order origination firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 32  | Beneficiary               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 38  | Position account          |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 75  | Location ID               |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 96  | Take-up (trading) firm    |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |
| 122   | Investment decision maker |       |               |   |       |             |    |                         |    |                       |    |                        |    |             |    |                  |    |             |    |                        |     |                           |

| Tag  | Field Name                         | Req'd | Data Type    | Description  |       |             |    |                                    |    |                      |
|--|------------------------------------|-------|--------------|--|-------|-------------|----|------------------------------------|----|----------------------|
| 2376   | >PartyRoleQualifier                | N     | INT          | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm                          | 24 | Natural person       |
| Value  | Description                        |       |              |  |       |             |    |                                    |    |                      |
| 22   | Algorithm                          |       |              |  |       |             |    |                                    |    |                      |
| 24   | Natural person                     |       |              |  |       |             |    |                                    |    |                      |
| 802  | >NoPartySubIDs                     | N     | INT          | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                                    |    |                      |
| 523  | >PartySubID                        | N     | STRING (1-6) | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                                    |    |                      |
| 803  | >PartySubIDType                    | N     | INT          | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2  | Person                             |    |                      |
| Value  | Description                        |       |              |  |       |             |    |                                    |    |                      |
| 2  | Person                             |       |              |  |       |             |    |                                    |    |                      |
| <i>&lt;/Parties&gt;</i>  |                                    |       |              |  |       |             |    |                                    |    |                      |
| <i>&lt;OrderAttributeGrp&gt;, cardinality: 0-2, record counter: NoOrderAttributes (2593), containing occurrences: liquidity_provision_activity_order, risk_reduction_order</i> |                                    |       |              |  |       |             |    |                                    |    |                      |
| 2594   | >OrderAttributeType                | N     | INT          | Type of order attribute.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Liquidity Provision Activity Order</td> </tr> <tr> <td>3</td> <td>Risk Reduction Order</td> </tr> </tbody> </table>   | Value | Description | 2  | Liquidity Provision Activity Order | 3  | Risk Reduction Order |
| Value  | Description                        |       |              |  |       |             |    |                                    |    |                      |
| 2  | Liquidity Provision Activity Order |       |              |  |       |             |    |                                    |    |                      |
| 3  | Risk Reduction Order               |       |              |  |       |             |    |                                    |    |                      |
| 2595   | >OrderAttributeValue               | N     | CHAR         | Value associated with the order attribute type specified in OrderAttributeType (2594).<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Attribute is set.</td> </tr> </tbody> </table>  | Value | Description | Y  | Attribute is set.                  |    |                      |
| Value  | Description                        |       |              |  |       |             |    |                                    |    |                      |
| Y  | Attribute is set.                  |       |              |  |       |             |    |                                    |    |                      |
| <i>&lt;/OrderAttributeGrp&gt;</i>  |                                    |       |              |  |       |             |    |                                    |    |                      |
| <i>&lt;MtchgInst&gt;, cardinality: 0-1, record counter: NoMatchInst (1624)</i>   |                                    |       |              |  |       |             |    |                                    |    |                      |
| 1625   | >MatchInst                         | Y     | INT          | Matching Instruction for the order.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Do not match</td> </tr> </tbody> </table>  | Value | Description | 2  | Do not match                       |    |                      |
| Value  | Description                        |       |              |  |       |             |    |                                    |    |                      |
| 2  | Do not match                       |       |              |  |       |             |    |                                    |    |                      |

| Tag          | Field Name              | Req'd | Data Type     | Description  |       |             |   |                      |   |                         |   |              |
|--------------|-------------------------|-------|---------------|--|-------|-------------|---|----------------------|---|-------------------------|---|--------------|
| 28744        | >MatchInstCrossID       | Y     | INT(10)       | Numeric identifier. Contains the Self Match Prevention ID.   |       |             |   |                      |   |                         |   |              |
| </MtchgInst> |                         |       |               |  |       |             |   |                      |   |                         |   |              |
| 28773        | >MaximumPrice           | N     | PRICE         | ( $\tilde{\}$ ) Only applicable for CrossRequest-Type(28771) = 2(Liquidity Improvement Cross)  |       |             |   |                      |   |                         |   |              |
| 979          | >InputSource            | N     | INT           | ( $\tilde{\}$ ) Only applicable for CrossRequest-Type(28771) = 2(Liquidity Improvement Cross)<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> </tbody> </table> | Value | Description | 1 | Client Broker        | 2 | Proprietary Broker      |   |              |
| Value        | Description             |       |               |  |       |             |   |                      |   |                         |   |              |
| 1            | Client Broker           |       |               |  |       |             |   |                      |   |                         |   |              |
| 2            | Proprietary Broker      |       |               |  |       |             |   |                      |   |                         |   |              |
| 54           | >Side                   | Y     | CHAR          | Side<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>  | Value | Description | 1 | Buy                  | 2 | Sell                    |   |              |
| Value        | Description             |       |               |  |       |             |   |                      |   |                         |   |              |
| 1            | Buy                     |       |               |  |       |             |   |                      |   |                         |   |              |
| 2            | Sell                    |       |               |  |       |             |   |                      |   |                         |   |              |
| 1815         | >TradingCapacity        | Y     | INT           | Trading capacity.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>                        | Value | Description | 1 | Customer (Agency)    | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value        | Description             |       |               |  |       |             |   |                      |   |                         |   |              |
| 1            | Customer (Agency)       |       |               |  |       |             |   |                      |   |                         |   |              |
| 5            | Principal (Proprietary) |       |               |  |       |             |   |                      |   |                         |   |              |
| 6            | Market Maker            |       |               |  |       |             |   |                      |   |                         |   |              |
| 77           | >PositionEffect         | N     | CHAR          | Indicates whether the resulting position after a trade should be an opening position or closing position.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>           | Value | Description | O | Open                 | C | Close                   |   |              |
| Value        | Description             |       |               |  |       |             |   |                      |   |                         |   |              |
| O            | Open                    |       |               |  |       |             |   |                      |   |                         |   |              |
| C            | Close                   |       |               |  |       |             |   |                      |   |                         |   |              |
| 1031         | >CustOrderHandling-Inst | N     | CHAR          | Rate identifier in accordance with the FIA guidelines.   |       |             |   |                      |   |                         |   |              |
| 1724         | >OrderOrigination       | N     | INT           | Direct market access identifier.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>   | Value | Description | 5 | Direct market access |   |                         |   |              |
| Value        | Description             |       |               |  |       |             |   |                      |   |                         |   |              |
| 5            | Direct market access    |       |               |  |       |             |   |                      |   |                         |   |              |
| 1            | >Account                | N     | STRING (2)    | Account.   |       |             |   |                      |   |                         |   |              |
| 25007        | >FreeText1              | N     | STRING (1-12) | First free-format text field for trader-specific or customer-related comments.   |       |             |   |                      |   |                         |   |              |
| 25008        | >FreeText2              | N     | STRING (1-12) | Second free-format text field for trader-specific or customer-related comments.  |       |             |   |                      |   |                         |   |              |

| Tag  | Field Name                      | Req'd | Data Type     | Description  |       |             |   |                                 |   |                    |   |          |   |           |
|--|---------------------------------|-------|---------------|--|-------|-------------|---|---------------------------------|---|--------------------|---|----------|---|-----------|
| 25009  | >FreeText3                      | N     | STRING (1-12) | Third free-format text field for trader-specific or customer-related comments.   |       |             |   |                                 |   |                    |   |          |   |           |
| 28774  | >SideComplianceText             | N     | STRING (1-20) | Free format string, can include characters, numbers, punctuation and many special characters   |       |             |   |                                 |   |                    |   |          |   |           |
| 25241  | >PartyEndClient-Identification  | N     | STRING (1-20) | End client identifier.   |       |             |   |                                 |   |                    |   |          |   |           |
| </CrossRequestSideGrp>   |                                 |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| <SideCrossLegGrp>, cardinality: 0-40, record counter: NoCrossLegs (1829) |                                 |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| 25153  | >LegInputSource                 | Y     | INT           | (~) - Client Broker(1) and Proprietary Broker(2) for CrossRequestType(28771) = 2(Liquidity Improvement Cross); Buy side(3) and Sell side(4) for CrossRequestType(28771) = 1(Cross Announcement)  |       |             |   |                                 |   |                    |   |          |   |           |
|  |                                 |       |               | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> <tr> <td>3</td> <td>Buy side</td> </tr> <tr> <td>4</td> <td>Sell side</td> </tr> </tbody> </table> | Value | Description | 1 | Client Broker                   | 2 | Proprietary Broker | 3 | Buy side | 4 | Sell side |
| Value  | Description                     |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| 1  | Client Broker                   |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| 2  | Proprietary Broker              |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| 3  | Buy side                        |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| 4  | Sell side                       |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| 564  | >LegPositionEffect              | Y     | CHAR          | Leg-specific field used to indicates whether the leg is submitted to open or close a position.   |       |             |   |                                 |   |                    |   |          |   |           |
|  |                                 |       |               | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>  | Value | Description | O | Open                            | C | Close              |   |          |   |           |
| Value  | Description                     |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| O  | Open                            |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| C  | Close                           |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| 2680   | >LegAccount                     | N     | STRING (2)    | Leg-specific account.  |       |             |   |                                 |   |                    |   |          |   |           |
| </SideCrossLegGrp>   |                                 |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| <Instrument>   |                                 | Y     |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| 55   | Symbol                          | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |   |                                 |   |                    |   |          |   |           |
| 48   | SecurityID                      | N     | INT(20)       | T7 instrument identifier.  |       |             |   |                                 |   |                    |   |          |   |           |
| 22   | SecurityIDSource                | N     | STRING (1)    | Source of the securityID   |       |             |   |                                 |   |                    |   |          |   |           |
|  |                                 |       |               | <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>  | Value | Description | M | Marketplace-assigned identifier |   |                    |   |          |   |           |
| Value  | Description                     |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |
| M  | Marketplace-assigned identifier |       |               |  |       |             |   |                                 |   |                    |   |          |   |           |

| Tag  | Field Name  | Req'd | Data Type    | Description   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--|---|-------|--------------|---|-------|-------------|------|---------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| 1227   | ProductComplex  | N     | INT          | <p>This field qualifies an instrument type on T7 Derivatives.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument   | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value  | Description   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Simple Instrument                                     |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Standard Option Strategy                              |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3  | Non-standard Option Strategy                          |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4  | Volatility Strategy                                   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5  | Futures Spread  |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6  | Inter Product Spread                                  |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7  | Standard Future Strategy                              |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8  | Pack and Bundle                                       |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9  | Strip   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10   | Flexible Simple Instrument (used only for TES trades) |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13   | Non-standard Volatility Strategy                      |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167  | SecurityType  | N     | STRING (1-4) | <p>Indicates the type of security.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG   | Multileg Instrument                                   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762  | SecuritySubType                                       | N     | INT(10)      | <p>Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.</p>   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;/Instrument&gt;</i>   |   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;ValueChecksGrp&gt;, cardinality: 0-2, record counter: NoValueChecks (1868), containing occurrences: price_check, notional_value_check</i> |   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1869   | >ValueCheckType                                       | Y     | INT          | <p>Type of value to be checked.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Price check</td> </tr> <tr> <td>2</td> <td>Notional value check</td> </tr> </tbody> </table>   | Value | Description | 1    | Price check         | 2 | Notional value check     |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Price check   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Notional value check                                  |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1870   | >ValueCheckAction                                     | Y     | INT          | <p>Action to be taken for the ValueCheckType (1869). ValueCheckAction (1870) = '2' (Best effort) is only possible, if ValueCheckType (1869) = '1' (Price check).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Do not check</td> </tr> <tr> <td>1</td> <td>Check</td> </tr> <tr> <td>2</td> <td>Best effort</td> </tr> </tbody> </table>   | Value | Description | 0    | Do not check        | 1 | Check                    | 2 | Best effort                  |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 0  | Do not check  |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Check   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Best effort   |       |              |   |       |             |      |                     |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |



| Tag               | Field Name  | Req'd | Data Type | Description   |       |             |   |                           |   |   |
|-------------------|---|-------|-----------|---|-------|-------------|---|---------------------------|---|---|
| </ValueChecksGrp> |   |       |           |   |       |             |   |                           |   |   |
| 44                | Price   | Y     | PRICE     | Limit price.  |       |             |   |                           |   |   |
| 38                | OrderQty  | Y     | QTY       | Total Order Quantity.   |       |             |   |                           |   |   |
| 548               | CrossID   | N     | INT(10)   | User defined CLIP arrangement ID.   |       |             |   |                           |   |   |
| 2672              | CrossRequestID  | Y     | INT(10)   | Unique identifier for cross request. Uniqueness will be completely within the user's responsibility.  |       |             |   |                           |   |   |
| 28771             | CrossRequestType  | Y     | INT       | Type of the Cross Request.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cross Announcement</td> </tr> <tr> <td>2</td> <td>Liquidity Improvement Cross</td> </tr> </tbody> </table>   | Value | Description | 1 | Cross Announcement        | 2 | Liquidity Improvement Cross                                       |
| Value             | Description   |       |           |   |       |             |   |                           |   |   |
| 1                 | Cross Announcement  |       |           |   |       |             |   |                           |   |   |
| 2                 | Liquidity Improvement Cross                                       |       |           |   |       |             |   |                           |   |   |
| 549               | CrossType   | N     | INT       | (~) Only applicable for CrossRequestType(28771) = 1(Cross Announcement)<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Immediate-or-cancel-cross</td> </tr> <tr> <td>3</td> <td>One sided cross - unfilled quantity remains active after crossing</td> </tr> </tbody> </table> | Value | Description | 2 | Immediate-or-cancel-cross | 3 | One sided cross - unfilled quantity remains active after crossing |
| Value             | Description   |       |           |   |       |             |   |                           |   |   |
| 2                 | Immediate-or-cancel-cross   |       |           |   |       |             |   |                           |   |   |
| 3                 | One sided cross - unfilled quantity remains active after crossing |       |           |   |       |             |   |                           |   |   |
| 550               | CrossPrioritization   | N     | INT       | (~) Only applicable for CrossRequestType(28771) = 1(Cross Announcement)<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy side is prioritized</td> </tr> <tr> <td>2</td> <td>Sell side is prioritized</td> </tr> </tbody> </table>  | Value | Description | 1 | Buy side is prioritized   | 2 | Sell side is prioritized  |
| Value             | Description   |       |           |   |       |             |   |                           |   |   |
| 1                 | Buy side is prioritized   |       |           |   |       |             |   |                           |   |   |
| 2                 | Sell side is prioritized  |       |           |   |       |             |   |                           |   |   |
| 25130             | SideDisclosure-Instruction  | N     | INT       | (~) Only supported for CrossRequestType(28771) = 2(Liquidity Improvement Cross)<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>  | Value | Description | 0 | No                        | 1 | Yes   |
| Value             | Description   |       |           |   |       |             |   |                           |   |   |
| 0                 | No  |       |           |   |       |             |   |                           |   |   |
| 1                 | Yes   |       |           |   |       |             |   |                           |   |   |
| 25131             | PriceDisclosure-Instruction                                       | N     | INT       | (~) Only supported for CrossRequestType(28771) = 2(Liquidity Improvement Cross)<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>  | Value | Description | 0 | No                        | 1 | Yes   |
| Value             | Description   |       |           |   |       |             |   |                           |   |   |
| 0                 | No  |       |           |   |       |             |   |                           |   |   |
| 1                 | Yes   |       |           |   |       |             |   |                           |   |   |

| Tag         | Field Name                     | Req'd | Data Type | Description   |       |             |   |    |   |     |
|-------------|--------------------------------|-------|-----------|---|-------|-------------|---|----|---|-----|
| 25136       | OrderQtyDisclosure-Instruction | N     | INT       | ( <sup>~</sup> ) Only supported for CrossRequest-Type(28771) = 2(Liquidity Improvement Cross)<br><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                            |       |           |   |       |             |   |    |   |     |
| <Trailer /> |                                |       |           |   |       |             |   |    |   |     |

## 8.25 CLIP Delete Request

| Tag  | Field Name                | Req'd | Data Type     | Description  |       |             |    |                         |    |                       |     |                           |
|--|---------------------------|-------|---------------|--|-------|-------------|----|-------------------------|----|-----------------------|-----|---------------------------|
| <i>&lt;Header with MsgType='U30' /&gt;</i>   |                           |       |               |  |       |             |    |                         |    |                       |     |                           |
| <i>&lt;Parties&gt;, cardinality: 1-5, record counter: NoPartyIDs (453), containing occurrences: entering_trader*, execution_identifier_human, execution_identifier_algo, investment_identifier_human, investment_identifier_algo</i> |                           |       |               |  |       |             |    |                         |    |                       |     |                           |
| 448  | >PartyID                  | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |                         |    |                       |     |                           |
| 447  | >PartyIDSource            | Y     | CHAR          | Identifies class or source of the PartyID (448) value. Required if PartyID is specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>   | Value | Description | D  | Proprietary custom code | P  | Short code identifier |     |                           |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| D  | Proprietary custom code   |       |               |  |       |             |    |                         |    |                       |     |                           |
| P  | Short code identifier     |       |               |  |       |             |    |                         |    |                       |     |                           |
| 452  | >PartyRole                | Y     | INT           | Party Role.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>122</td> <td>Investment decision maker</td> </tr> </tbody> </table>  | Value | Description | 12 | Executing trader        | 36 | Entering trader       | 122 | Investment decision maker |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| 12   | Executing trader          |       |               |  |       |             |    |                         |    |                       |     |                           |
| 36   | Entering trader           |       |               |  |       |             |    |                         |    |                       |     |                           |
| 122  | Investment decision maker |       |               |  |       |             |    |                         |    |                       |     |                           |
| 2376   | >PartyRoleQualifier       | N     | INT           | Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table> | Value | Description | 22 | Algorithm               | 24 | Natural person        |     |                           |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| 22   | Algorithm                 |       |               |  |       |             |    |                         |    |                       |     |                           |
| 24   | Natural person            |       |               |  |       |             |    |                         |    |                       |     |                           |
| 802  | >NoPartySubIDs            | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.  |       |             |    |                         |    |                       |     |                           |
| 523  | >PartySubID               | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).  |       |             |    |                         |    |                       |     |                           |
| 803  | >PartySubIDType           | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>  | Value | Description | 2  | Person                  |    |                       |     |                           |
| Value  | Description               |       |               |  |       |             |    |                         |    |                       |     |                           |
| 2  | Person                    |       |               |  |       |             |    |                         |    |                       |     |                           |

| Tag           | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|---------------|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| </Parties>    |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Instrument>  |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55            | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48            | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22            | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value         | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M             | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227          | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value         | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1             | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2             | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3             | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4             | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5             | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6             | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7             | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8             | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9             | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10            | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13            | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167           | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value         | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG          | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762           | SecuritySubType                                       | N     | INT(10)       | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| </Instrument> |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 37            | OrderID   | Y     | INT(20)       | Exchange Order ID generated by the T7 system.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2672          | CrossRequestID  | Y     | INT(10)       | Unique identifier for cross request. Uniqueness will be completely within the user's responsibility.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <Trailer />   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

## 8.26 CLIP Response

| Tag  | Field Name  | Req'd | Data Type     | Description   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--|---|-------|---------------|---|-------|-------------|---|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| <i>&lt;Header with MsgType='U31' /&gt;</i>   |   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;CrossRequestAckSideGrp&gt;, cardinality: 1-2, record counter: NoSides (552)</i> |   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 37   | >OrderID  | Y     | INT(20)       | Exchange Order ID generated by the T7 system.   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 979  | >InputSource  | N     | INT           | Role on/for a message<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client Broker</td> </tr> <tr> <td>2</td> <td>Proprietary Broker</td> </tr> </tbody> </table>  | Value | Description | 1 | Client Broker                   | 2 | Proprietary Broker       |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Client Broker   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Proprietary Broker                                    |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 54   | >Side   | Y     | CHAR          | Side<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>   | Value | Description | 1 | Buy                             | 2 | Sell                     |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Buy   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Sell  |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;/CrossRequestAckSideGrp&gt;</i>   |   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;Instrument&gt;</i>  |   | Y     |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55   | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48   | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22   | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M  | Marketplace-assigned identifier                       |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227   | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1 | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value  | Description   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Simple Instrument                                     |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Standard Option Strategy                              |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3  | Non-standard Option Strategy                          |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4  | Volatility Strategy                                   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5  | Futures Spread  |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6  | Inter Product Spread                                  |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7  | Standard Future Strategy                              |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8  | Pack and Bundle                                       |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9  | Strip   |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10   | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13   | Non-standard Volatility Strategy                      |       |               |   |       |             |   |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |

| Tag                        | Field Name                  | Req'd | Data Type    | Description  |       |             |      |                     |   |     |
|----------------------------|-----------------------------|-------|--------------|--|-------|-------------|------|---------------------|---|-----|
| 167                        | SecurityType                | N     | STRING (1-4) | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>  | Value | Description | MLEG | Multileg Instrument |   |     |
| Value                      | Description                 |       |              |  |       |             |      |                     |   |     |
| MLEG                       | Multileg Instrument         |       |              |  |       |             |      |                     |   |     |
| 762                        | SecuritySubType             | N     | INT(10)      | Strategy type. Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle.   |       |             |      |                     |   |     |
| <i>&lt;/Instrument&gt;</i> |                             |       |              |  |       |             |      |                     |   |     |
| 17                         | ExecID                      | Y     | STRING (80)  | The field provides a unique identifier and can be used for the identification of duplicate order messages.   |       |             |      |                     |   |     |
| 2672                       | CrossRequestID              | N     | INT(10)      | Unique identifier for cross request. Uniqueness will be completely within the user's responsibility.   |       |             |      |                     |   |     |
| 25244                      | ImpliedCheckPrice-Indicator | N     | INT          | Indicates whether a option strategy synthetic BBO is used for the price improvement check<br><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                         |       |              |  |       |             |      |                     |   |     |
| <i>&lt;Trailer /&gt;</i>   |                             |       |              |  |       |             |      |                     |   |     |

## 8.27 Session Details List

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

| Tag  | Field Name                 | Req'd | Data Type | Description  |       |             |   |                            |   |                           |   |                |   |                |
|--|----------------------------|-------|-----------|--|-------|-------------|---|----------------------------|---|---------------------------|---|----------------|---|----------------|
| <i>&lt;Header with MsgType='U6' /&gt;</i>  |                            |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| <i>&lt;SessionGrp&gt;, cardinality: unrestricted, record counter: NoSessions (28734)</i> |                            |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 28766  | >GatewaySessionID          | Y     | INT(10)   | Identifier of an T7 session ID.  |       |             |   |                            |   |                           |   |                |   |                |
| 28730  | >SessionMode               | Y     | INT       | The session type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>ETI High Frequency session</td> </tr> <tr> <td>1</td> <td>ETI Low Frequency session</td> </tr> <tr> <td>2</td> <td>T7 GUI session</td> </tr> <tr> <td>3</td> <td>FIX LF session</td> </tr> </tbody> </table> | Value | Description | 0 | ETI High Frequency session | 1 | ETI Low Frequency session | 2 | T7 GUI session | 3 | FIX LF session |
| Value  | Description                |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 0  | ETI High Frequency session |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 1  | ETI Low Frequency session  |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 2  | T7 GUI session             |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 3  | FIX LF session             |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 28735  | >SessionSubMode            | Y     | INT       | The session subtype.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trading session</td> </tr> </tbody> </table>  | Value | Description | 0 | Regular Trading session    |   |                           |   |                |   |                |
| Value  | Description                |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 0  | Regular Trading session    |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 28767  | >SecondarySessionID        | N     | STRING    | FIX session ComplD. Set only for FIX LF sessions.  |       |             |   |                            |   |                           |   |                |   |                |
| <i>&lt;/SessionGrp&gt;</i>   |                            |       |           |  |       |             |   |                            |   |                           |   |                |   |                |
| 30060  | UTransactTime              | Y     | INT(20)   | Transaction timestamp. Number of nanoseconds since Jan 1, 1970.  |       |             |   |                            |   |                           |   |                |   |                |
| <i>&lt;Trailer /&gt;</i>   |                            |       |           |  |       |             |   |                            |   |                           |   |                |   |                |

## 8.28 Trade Capture Report

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

| Tag  | Field Name  | Req'd | Data Type     | Description   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
|--|---|-------|---------------|---|-------|-------------|------|---------------------------------|---|--------------------------|---|------------------------------|---|---------------------|---|----------------|---|----------------------|---|--------------------------|---|-----------------|---|-------|----|---|----|----------------------------------|
| <i>&lt;Header with MsgType='AE' /&gt;</i>  |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;Instrument&gt;</i>  |   | Y     |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 55   | Symbol  | Y     | STRING (1-10) | T7 product identifier. Cash only: Field must be set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 48   | SecurityID  | N     | INT(20)       | T7 instrument identifier.   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 22   | SecurityIDSource                                      | N     | STRING (1)    | Source of the securityID<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>   | Value | Description | M    | Marketplace-assigned identifier |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| M  | Marketplace-assigned identifier                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1227   | ProductComplex  | N     | INT           | This field qualifies an instrument type on T7 Derivatives.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple Instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>10</td> <td>Flexible Simple Instrument (used only for TES trades)</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 1    | Simple Instrument               | 2 | Standard Option Strategy | 3 | Non-standard Option Strategy | 4 | Volatility Strategy | 5 | Futures Spread | 6 | Inter Product Spread | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 10 | Flexible Simple Instrument (used only for TES trades) | 13 | Non-standard Volatility Strategy |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1  | Simple Instrument                                     |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 2  | Standard Option Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 3  | Non-standard Option Strategy                          |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 4  | Volatility Strategy                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 5  | Futures Spread  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 6  | Inter Product Spread                                  |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 7  | Standard Future Strategy                              |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 8  | Pack and Bundle                                       |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 9  | Strip   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 10   | Flexible Simple Instrument (used only for TES trades) |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 13   | Non-standard Volatility Strategy                      |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 167  | SecurityType  | N     | STRING (1-4)  | Indicates the type of security.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>   | Value | Description | MLEG | Multileg Instrument             |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| Value  | Description   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| MLEG   | Multileg Instrument                                   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 762  | SecuritySubType                                       | N     | INT(10)       | Strategy type.  |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;/Instrument&gt;</i>   |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| <i>&lt;RegulatoryTradeIDGrp&gt;, cardinality: 1, record counter: NoRegulatoryTradeIDs (1907)</i> |   |       |               |   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |
| 1903   | >RegulatoryTradeID                                    | N     | STRING        | Trading Venue Transaction Identifier (TVTIC).   |       |             |      |                                 |   |                          |   |                              |   |                     |   |                |   |                      |   |                          |   |                 |   |       |    |   |    |                                  |



| Tag  | Field Name                                   | Req'd | Data Type     | Description  |       |             |    |  |   |      |
|--|--|-------|---------------|--|-------|-------------|----|--|---|------|
| 1906   | >RegulatoryTrade-IDType                      | N     | INT           | Specifies the type of trade identifier provided in RegulatoryTradeID (1903).<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Trading venue transaction identifier (TVTIC)</td> </tr> </tbody> </table> | Value | Description | 5  | Trading venue transaction identifier (TVTIC) |   |      |
| Value  | Description                                  |       |               |  |       |             |    |  |   |      |
| 5  | Trading venue transaction identifier (TVTIC) |       |               |  |       |             |    |  |   |      |
| </RegulatoryTradeIDGrp>  |  |       |               |  |       |             |    |  |   |      |
| <SRQSRelatedTradeIDGrp>, cardinality: 0-1, record counter: NoSRQSRelatedTradeIDs (25174)                           |  |       |               |  |       |             |    |  |   |      |
| 25152  | >SRQSRelatedTrade-ID                         | N     | INT(10)       | Provides together with the NegotiationID a link to the corresponding Xetra/Eurex Enlight deal.   |       |             |    |  |   |      |
| </SRQSRelatedTradeIDGrp>   |  |       |               |  |       |             |    |  |   |      |
| <RootParties>, cardinality: 1, record counter: NoRootPartyIDs (1116), containing occurrences: root_execution_venue |  |       |               |  |       |             |    |  |   |      |
| 1117   | >RootPartyID                                 | Y     | STRING (1-10) | Root party identifier.   |       |             |    |  |   |      |
| 1118   | >RootPartyIDSource                           | Y     | CHAR          | Identifies class or source of the RootPartyID (1117) value.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>G</td> <td>Market identifier code</td> </tr> </tbody> </table>  | Value | Description | G  | Market identifier code                       |   |      |
| Value  | Description                                  |       |               |  |       |             |    |  |   |      |
| G  | Market identifier code                       |       |               |  |       |             |    |  |   |      |
| 1119   | >RootPartyRole                               | Y     | INT           | Identifies the type role of the RootPartyID (1117) specified.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>73</td> <td>Execution venue</td> </tr> </tbody> </table>  | Value | Description | 73 | Execution venue                              |   |      |
| Value  | Description                                  |       |               |  |       |             |    |  |   |      |
| 73   | Execution venue                              |       |               |  |       |             |    |  |   |      |
| </RootParties>   |  |       |               |  |       |             |    |  |   |      |
| <TrdCapRptSideGrp>, cardinality: 1, record counter: NoSides (552), containing occurrences: Side1*                  |  |       |               |  |       |             |    |  |   |      |
| 54   | >Side  | Y     | CHAR          | Side of trade.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>  | Value | Description | 1  | Buy  | 2 | Sell |
| Value  | Description                                  |       |               |  |       |             |    |  |   |      |
| 1  | Buy  |       |               |  |       |             |    |  |   |      |
| 2  | Sell   |       |               |  |       |             |    |  |   |      |
| 1009   | >SideLastQty                                 | N     | QTY           | Used to indicate the quantity on one of a multi-sided Trade Capture Report.  |       |             |    |  |   |      |
| 1506   | >SideTradeID                                 | N     | INT(10)       | Used to represent the trade ID for each side of the trade assigned by an intermediary.   |       |             |    |  |   |      |
| <Parties>, cardinality: 0-23, record counter: NoPartyIDs (453)   |  |       |               |  |       |             |    |  |   |      |
| 448  | >PartyID                                     | Y     | STRING (1-35) | Party identifier/code.   |       |             |    |  |   |      |

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

| Tag        | Field Name                               | Req'd | Data Type     | Description   |       |             |   |                           |   |                                |   |  |
|------------|--|-------|---------------|---|-------|-------------|---|---------------------------|---|--------------------------------|---|--|
| 802        | >NoPartySubIDs                           | N     | INT           | Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.   |       |             |   |                           |   |                                |   |  |
| 523        | >PartySubID                              | N     | STRING (1-6)  | Firm or Trader Short Name, depending on the value of field PartySubIDType(803).   |       |             |   |                           |   |                                |   |  |
| 803        | >PartySubIDType                          | N     | INT           | Type of PartySubID.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>   | Value | Description | 2 | Person                    |   |                                |   |  |
| Value      | Description                              |       |               |   |       |             |   |                           |   |                                |   |  |
| 2          | Person                                   |       |               |   |       |             |   |                           |   |                                |   |  |
| </Parties> |  |       |               |   |       |             |   |                           |   |                                |   |  |
| 25027      | >PartyIDClearingUnit                     | N     | STRING        | Party ID Clearing Unit.   |       |             |   |                           |   |                                |   |  |
| 1          | >Account                                 | N     | STRING (2)    | Account.  |       |             |   |                           |   |                                |   |  |
| 77         | >PositionEffect                          | N     | CHAR          | Indicates whether the resulting position after a trade should be an opening position or closing position.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>  | Value | Description | O | Open                      | C | Close                          |   |  |
| Value      | Description                              |       |               |   |       |             |   |                           |   |                                |   |  |
| O          | Open                                     |       |               |   |       |             |   |                           |   |                                |   |  |
| C          | Close                                    |       |               |   |       |             |   |                           |   |                                |   |  |
| 25007      | >FreeText1                               | N     | STRING (1-12) | First free-format text field for trader-specific or customer-related comments.  |       |             |   |                           |   |                                |   |  |
| 1115       | >OrderCategory                           | N     | CHAR          | Defines the type of interest behind a trade (fill or partial fill).<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order</td> </tr> <tr> <td>2</td> <td>Quote</td> </tr> </tbody> </table>   | Value | Description | 1 | Order                     | 2 | Quote                          |   |  |
| Value      | Description                              |       |               |   |       |             |   |                           |   |                                |   |  |
| 1          | Order                                    |       |               |   |       |             |   |                           |   |                                |   |  |
| 2          | Quote                                    |       |               |   |       |             |   |                           |   |                                |   |  |
| 1444       | >SideLiquidityInd                        | N     | INT           | Indicates whether the order added or removed liquidity. Field is used only for on-book trades.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed Liquidity (aggressive)</td> </tr> <tr> <td>4</td> <td>Auction (neither passive nor aggressive)</td> </tr> </tbody> </table> | Value | Description | 1 | Added Liquidity (passive) | 2 | Removed Liquidity (aggressive) | 4 | Auction (neither passive nor aggressive) |
| Value      | Description                              |       |               |   |       |             |   |                           |   |                                |   |  |
| 1          | Added Liquidity (passive)                |       |               |   |       |             |   |                           |   |                                |   |  |
| 2          | Removed Liquidity (aggressive)           |       |               |   |       |             |   |                           |   |                                |   |  |
| 4          | Auction (neither passive nor aggressive) |       |               |   |       |             |   |                           |   |                                |   |  |
| 1851       | >StrategyLinkID                          | N     | INT(10)       | Identifier that links all trades resulting from a match step of a strategy order.   |       |             |   |                           |   |                                |   |  |
| 37         | >OrderID                                 | N     | INT(20)       | Exchange Order ID generated by the T7 system.   |       |             |   |                           |   |                                |   |  |
| 11         | >ClOrdID                                 | N     | STRING (1-20) | Unique customer defined order request identifier  |       |             |   |                           |   |                                |   |  |

| Tag  | Field Name                         | Req'd | Data Type     | Description  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
|--|------------------------------------|-------|---------------|--|-------|-------------|---|------------------------------------|---|----------------------|---|---------------------|---|----------------|---|-------------|---|---------|---|-------------|
| 40   | >OrdType                           | N     | CHAR          | Order type.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop limit</td> </tr> </tbody> </table>   | Value | Description | 1 | Market                             | 2 | Limit                | 3 | Stop                | 4 | Stop limit     |   |             |   |         |   |             |
| Value  | Description                        |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 1  | Market                             |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 2  | Limit                              |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 3  | Stop                               |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 4  | Stop limit                         |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 44   | >Price                             | N     | PRICE         | Limit price.   |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 151  | >LeavesQty                         | N     | QTY           | Quantity open for further execution. If the Ord-Status (39) is Canceled, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty (38) - CumQty (14).  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 14   | >CumQty                            | N     | QTY           | Cumulated executed quantity.   |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| <i>&lt;OrderAttributeGrp&gt;, cardinality: 0-2, record counter: NoOrderAttributes (2593)</i> |                                    |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 2594   | >OrderAttributeType                | N     | INT           | Type of order attribute.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Liquidity Provision Activity Order</td> </tr> <tr> <td>3</td> <td>Risk Reduction Order</td> </tr> </tbody> </table>   | Value | Description | 2 | Liquidity Provision Activity Order | 3 | Risk Reduction Order |   |                     |   |                |   |             |   |         |   |             |
| Value  | Description                        |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 2  | Liquidity Provision Activity Order |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 3  | Risk Reduction Order               |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 2595   | >OrderAttributeValue               | N     | CHAR          | Value associated with the order attribute type specified in OrderAttributeType (2594).<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Attribute is set.</td> </tr> </tbody> </table>  | Value | Description | Y | Attribute is set.                  |   |                      |   |                     |   |                |   |             |   |         |   |             |
| Value  | Description                        |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| Y  | Attribute is set.                  |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| <i>&lt;/OrderAttributeGrp&gt;</i>  |                                    |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 1031   | >CustOrderHandling-Inst            | N     | CHAR          | Rate identifier in accordance with the FIA guidelines.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table> | Value | Description | W | Desk                               | Y | Electronic           | C | FCM-provided screen | G | FCM API or FIX | H | Algo Engine | D | Default | * | More values |
| Value  | Description                        |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| W  | Desk                               |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| Y  | Electronic                         |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| C  | FCM-provided screen                |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| G  | FCM API or FIX                     |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| H  | Algo Engine                        |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| D  | Default                            |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| *  | More values                        |       |               |  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 25008  | >FreeText2                         | N     | STRING (1-12) | Second free-format text field for trader-specific or customer-related comments.  |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |
| 25009  | >FreeText3                         | N     | STRING (1-12) | Third free-format text field for trader-specific or customer-related comments.   |       |             |   |                                    |   |                      |   |                     |   |                |   |             |   |         |   |             |

| Tag                              | Field Name                            | Req'd | Data Type         | Description   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
|----------------------------------|---------------------------------------|-------|-------------------|---|-------|-------------|---|------------------------|---|---------------------------------------|---|---------------|---|--------------|----|--------------------|----|-----------------------------|
| 28585                            | >SideLastPx                           | N     | PRICE             | Fill price for the original Eurex strategy. Only provided in case of a multileg instrument.   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 32999                            | >FeeldntCode                          | N     | STRING (15)       | This field indicates the Fee Code associated with the transaction.  |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| <i>&lt;/TrdCapRptSideGrp&gt;</i> |                                       |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 30                               | LastMkt                               | Y     | EXCHANGE          | Operating MIC. Market Identifier Code of the trading market according to ISO 10383.   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 31                               | LastPx                                | Y     | PRICE             | Price level.  |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 32                               | LastQty                               | Y     | QTY               | Quantity executed.  |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 75                               | TradeDate                             | Y     | LOCALMKT-<br>DATE | Business date in YYYYMMDD format.   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 442                              | MultiLegReporting-<br>Type            | N     | CHAR              | This field indicates if the Trade Capture Report results from a single leg or multileg order.<br><table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Single leg</td> </tr> <tr> <td>2</td> <td>Individual leg of a multileg security</td> </tr> </tbody> </table>  | Value | Description | 1 | Single leg             | 2 | Individual leg of a multileg security |   |               |   |              |    |                    |    |                             |
| Value                            | Description                           |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 1                                | Single leg                            |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 2                                | Individual leg of a multileg security |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 571                              | TradeReportID                         | Y     | INT               | Unique identifier of the Trade Capture Report.  |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 574                              | MatchType                             | N     | INT               | The point in the matching process at which this trade was matched.<br><table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Confirmed Trade Report</td> </tr> <tr> <td>4</td> <td>Auto Match Incoming</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto Match Resting</td> </tr> <tr> <td>13</td> <td>Liquidity Improvement Cross</td> </tr> </tbody> </table> | Value | Description | 3 | Confirmed Trade Report | 4 | Auto Match Incoming                   | 5 | Cross Auction | 7 | Call Auction | 11 | Auto Match Resting | 13 | Liquidity Improvement Cross |
| Value                            | Description                           |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 3                                | Confirmed Trade Report                |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 4                                | Auto Match Incoming                   |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 5                                | Cross Auction                         |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 7                                | Call Auction                          |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 11                               | Auto Match Resting                    |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 13                               | Liquidity Improvement Cross           |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 700                              | ReversalIndicator                     | N     | BOOLEAN           | Reversal Indicator for TES Trades.<br><table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>No reversal</td> </tr> <tr> <td>Y</td> <td>Reversal</td> </tr> </tbody> </table>   | Value | Description | N | No reversal            | Y | Reversal                              |   |               |   |              |    |                    |    |                             |
| Value                            | Description                           |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| N                                | No reversal                           |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| Y                                | Reversal                              |       |                   |   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 748                              | TotNumTradeReports                    | N     | INT(10)           | Number of leg executions of the original strategy order.  |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |
| 810                              | UnderlyingPx                          | N     | PRICE             | Underlying price associated with a derivative instrument.   |       |             |   |                        |   |                                       |   |               |   |              |    |                    |    |                             |

| Tag  | Field Name              | Req'd | Data Type | Description  |  |
|------|-------------------------|-------|-----------|--|--|
| 828  | TrdType                 | Y     | INT       | Identifier of the trade type.  |  |
|      |                         |       |           | Value  | Description                                    |
|      |                         |       |           | 0  | Regular Trade (on-book)                        |
|      |                         |       |           | 1  | Block Trade                                    |
|      |                         |       |           | 12   | Exchange for Swap (EFS)                        |
|      |                         |       |           | 1000   | Vola Trade                                     |
|      |                         |       |           | 1001   | Exchange for physical (EFP) Fin trade          |
|      |                         |       |           | 1002   | Exchange for physical (EFP) Index Future trade |
|      |                         |       |           | 1004   | Trade at market                                |
|      |                         |       |           | 1006   | Xetra/Eurex EnLight triggered trade            |
|      |                         |       |           | 1007   | QTPIP Block Trade                              |
|      |                         |       |           | 1017   | Delta Neutral Trade at Market                  |
| 830  | TransferReason          | Y     | INT       | Reason trade is being transferred  |  |
|      |                         |       |           | Value  | Description                                    |
|      |                         |       |           | 1  | Owner  |
| 2    | Clearer                 |       |           |  |  |
| 856  | TradeReportType         | Y     | INT       | Type of Trade Report.  |  |
|      |                         |       |           | Value  | Description                                    |
|      |                         |       |           | 0  | Submit   |
|      |                         |       |           | 1  | Alleged  |
|      |                         |       |           | 5  | No/Was (Replaced)                              |
| 7    | (Locked-In) Trade Break |       |           |  |  |
| 880  | TrdMatchID              | N     | INT(10)   | Identifier assigned to a trade by a matching system.   |  |
| 1003 | TradeID                 | Y     | INT(10)   | The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.               |  |
| 1011 | MessageEventSource      | Y     | INT       | Receiver of a message.   |  |
|      |                         |       |           | Value  | Description                                    |
|      |                         |       |           | 200  | On-Book Trade Notification                     |
| 201  | TES Trade Notification  |       |           |  |  |
| 1126 | OrigTradeID             | N     | INT(10)   | Used to preserve original trade id when original trade is being referenced in a subsequent trade transaction such as a transfer. |  |

| Tag   | Field Name               | Req'd | Data Type     | Description   |       |             |   |                      |   |                         |   |              |
|-------|--------------------------|-------|---------------|---|-------|-------------|---|----------------------|---|-------------------------|---|--------------|
| 1390  | TradePublishIndicator    | N     | INT           | Indicates if a trade should be or has been published via a market publication service.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Deferred Publication</td> </tr> <tr> <td>3</td> <td>Published</td> </tr> </tbody> </table> | Value | Description | 2 | Deferred Publication | 3 | Published               |   |              |
| Value | Description              |       |               |   |       |             |   |                      |   |                         |   |              |
| 2     | Deferred Publication     |       |               |   |       |             |   |                      |   |                         |   |              |
| 3     | Published                |       |               |   |       |             |   |                      |   |                         |   |              |
| 1596  | ClearingTradePrice       | N     | PRICE         | Clearing price.   |       |             |   |                      |   |                         |   |              |
| 1649  | RelatedSymbol            | N     | INT(10)       | Product identifier of the originating Eurex strategy.   |       |             |   |                      |   |                         |   |              |
| 1650  | RelatedSecurityID        | N     | INT(20)       | Instrument identifier of the original Eurex strategy.   |       |             |   |                      |   |                         |   |              |
| 1724  | OrderOrigination         | N     | INT           | Direct market access identifier.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>  | Value | Description | 5 | Direct market access |   |                         |   |              |
| Value | Description              |       |               |   |       |             |   |                      |   |                         |   |              |
| 5     | Direct market access     |       |               |   |       |             |   |                      |   |                         |   |              |
| 1815  | TradingCapacity          | N     | INT           | Trading capacity.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>               | Value | Description | 1 | Customer (Agency)    | 5 | Principal (Proprietary) | 6 | Market Maker |
| Value | Description              |       |               |   |       |             |   |                      |   |                         |   |              |
| 1     | Customer (Agency)        |       |               |   |       |             |   |                      |   |                         |   |              |
| 5     | Principal (Proprietary)  |       |               |   |       |             |   |                      |   |                         |   |              |
| 6     | Market Maker             |       |               |   |       |             |   |                      |   |                         |   |              |
| 2489  | PackageID                | N     | INT(10)       | Identifier for a TES trade.   |       |             |   |                      |   |                         |   |              |
| 25161 | BasketTrdMatchID         | N     | INT(20)       | Basket ID assigned by the T7 system. The field will be populated for TES trades that are part of a basket.  |       |             |   |                      |   |                         |   |              |
| 25162 | BasketSideTrade-ReportID | N     | STRING (1-20) | Individual Basket ID assigned by the approver of a basket. The field will be set for TES trades that are part of a basket if the field was populated when the basket was approved.  |       |             |   |                      |   |                         |   |              |
| 25182 | BasketPartyContra-Firm   | N     | STRING (1-20) | Counterparty information for TES trades that are part of a basket.  |       |             |   |                      |   |                         |   |              |
| 28586 | OrderSide                | N     | CHAR          | Side of the order in the original T7 strategy.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>   | Value | Description | 1 | Buy                  | 2 | Sell                    |   |              |
| Value | Description              |       |               |   |       |             |   |                      |   |                         |   |              |
| 1     | Buy                      |       |               |   |       |             |   |                      |   |                         |   |              |
| 2     | Sell                     |       |               |   |       |             |   |                      |   |                         |   |              |

| Tag                      | Field Name                                       | Req'd | Data Type | Description   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
|--------------------------|--|-------|-----------|---|-------|-------------|---|--|---|--|---|---------------------|---|-------------------------|---|---|---|--------------------------|---|-----------------|---|-------|----|----------------------------------|
| 28587                    | RelatedProduct-Complex                           | N     | INT       | Instrument type in the original Eurex strategy.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>13</td> <td>Non-standard Volatility Strategy</td> </tr> </tbody> </table> | Value | Description | 2 | Standard Option Strategy                       | 3 | Non-standard Option Strategy                     | 4 | Volatility Strategy | 5 | Futures Spread          | 6 | Inter Product Spread                    | 7 | Standard Future Strategy | 8 | Pack and Bundle | 9 | Strip | 13 | Non-standard Volatility Strategy |
| Value                    | Description                                      |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 2                        | Standard Option Strategy                         |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 3                        | Non-standard Option Strategy                     |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 4                        | Volatility Strategy                              |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 5                        | Futures Spread                                   |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 6                        | Inter Product Spread                             |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 7                        | Standard Future Strategy                         |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 8                        | Pack and Bundle                                  |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 9                        | Strip  |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 13                       | Non-standard Volatility Strategy                 |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 28610                    | MatchSubType                                     | N     | INT       | Indicates the call auction type the trade originates from. Field is used only for on-book trades.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Opening auction</td> </tr> <tr> <td>2</td> <td>Closing auction</td> </tr> <tr> <td>3</td> <td>Intraday auction</td> </tr> <tr> <td>4</td> <td>Circuit breaker auction</td> </tr> <tr> <td>6</td> <td>Outside BBO (CLIP matching outside BBO)</td> </tr> </tbody> </table>   | Value | Description | 1 | Opening auction                                | 2 | Closing auction                                  | 3 | Intraday auction    | 4 | Circuit breaker auction | 6 | Outside BBO (CLIP matching outside BBO) |   |                          |   |                 |   |       |    |                                  |
| Value                    | Description                                      |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 1                        | Opening auction                                  |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 2                        | Closing auction                                  |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 3                        | Intraday auction                                 |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 4                        | Circuit breaker auction                          |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 6                        | Outside BBO (CLIP matching outside BBO)          |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 28736                    | ClearingTradeQty                                 | N     | QTY       | Quantity used for clearing.   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 28750                    | MultilegPriceModel                               | N     | INT       | Price decomposition method for legs of a complex instrument.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Standard (leg level prices provided by system)</td> </tr> <tr> <td>1</td> <td>User defined (leg level prices provided by user)</td> </tr> </tbody> </table>  | Value | Description | 0 | Standard (leg level prices provided by system) | 1 | User defined (leg level prices provided by user) |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| Value                    | Description                                      |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 0                        | Standard (leg level prices provided by system)   |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 1                        | User defined (leg level prices provided by user) |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 28758                    | NegotiationID                                    | N     | INT(10)   | ID of a Xetra/Eurex EnLight negotiation.  |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 28899                    | BasketProfileID                                  | N     | INT(10)   | Basket Profile ID.  |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 2788                     | TradeAggregation-TransType                       | N     | INT       | TES Trade Aggregation Identifier.<br><table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> </tbody> </table>  | Value | Description | 0 | New  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| Value                    | Description                                      |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 0                        | New  |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| 30060                    | UTransactTime                                    | Y     | INT(20)   | Transaction timestamp. Number of nanoseconds since Jan 1, 1970.   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |
| <i>&lt;Trailer /&gt;</i> |  |       |           |   |       |             |   |  |   |  |   |                     |   |                         |   |   |   |                          |   |                 |   |       |    |                                  |



## 9 Occurrences

### 9.1 OrderAttributeGrp

This section contains all occurrences of structure "OrderAttributeGrp".

#### **liquidity\_provision\_activity\_order**

Flag to indicate liquidity provision.

- OrderAttributeType = LIQUIDITY\_PROVISION\_ACTIVITY\_ORDER (mandatory)
- OrderAttributeValue = ATTRIBUTE\_IS\_SET (mandatory)

#### **risk\_reduction\_order**

Flag to indicate risk reduction.

- OrderAttributeType = RISK\_REDUCTION\_ORDER (mandatory)
- OrderAttributeValue = ATTRIBUTE\_IS\_SET (mandatory)

## 9.2 Parties

This section contains all occurrences of structure "Parties".

### **beneficiary**

Beneficiary Account. The field PartyID must have a length of 9 and the first character must not be a space (0x20)

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

### **clearing\_firm**

Clearing firm information.

- PartyID (mandatory)
- PartyRole = CLEARING\_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **clearing\_organization**

Clearing organization information.

- PartyID (mandatory)
- PartyRole = CLEARING\_ORGANIZATION (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **clearing\_unit**

Party ID Clearing Unit.

- PartyID (mandatory)
- PartyRole = CLEARING\_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **client\_id**

Client Identifier (short code). Note that leading zeros will be removed.

- PartyID (mandatory)
- PartyRole = CLIENT\_ID (mandatory)
- PartyIDSource = SHORT\_CODE\_IDENTIFIER (mandatory)

### **entering\_firm**

Entering Entity ID. PartyID 1 = Participant, 2 = Market Supervision

- PartyID (mandatory)
- PartyRole = ENTERING\_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **entering\_trader**

Entering User ID.

- PartyID (mandatory)
- PartyRole = ENTERING\_TRADER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **executing\_firm**

Executing firm information.

- PartyID (mandatory)
- PartyRole = EXECUTING\_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **executing\_system**

Executing system information (1 = Clearing System, 2 = T7 Trading System).

- PartyID (mandatory)
- PartyRole = EXECUTING\_SYSTEM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **executing\_trader**

Executing trader information.

- PartyID (mandatory)
- PartyRole = EXECUTING\_TRADER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- PartySubIDType = PERSON (optional)

### **executing\_unit**

Executing unit information.

- PartyID (mandatory)
- PartyRole = EXECUTING\_UNIT (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **execution\_identifier\_algo**

Execution identifier algorithm. To be used mutually exclusive with 'execution\_identifier\_human'

- PartyID (mandatory)
- PartyRole = EXECUTING\_TRADER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- PartyRoleQualifier = ALGORITHM (mandatory)

### **execution\_identifier\_human**

Execution identifier human. To be used mutually exclusive with 'execution\_identifier\_algorithm'

- PartyID (mandatory)
- PartyRole = EXECUTING\_TRADER (mandatory)
- PartyIDSource = SHORT\_CODE\_IDENTIFIER (mandatory)
- PartyRoleQualifier = NATURAL\_PERSON (mandatory)

### **investment\_identifier\_algo**

Investment identifier algorithm. To be used mutually exclusive with 'investment\_identifier\_human'

- PartyID (mandatory)
- PartyRole = INVESTMENT\_DECISION\_MAKER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- PartyRoleQualifier = ALGORITHM (mandatory)

### **investment\_identifier\_human**

Investment identifier human. To be used mutually exclusive with 'investment\_identifier\_algorithm'

- PartyID (mandatory)
- PartyRole = INVESTMENT\_DECISION\_MAKER (mandatory)
- PartyIDSource = SHORT\_CODE\_IDENTIFIER (mandatory)
- PartyRoleQualifier = NATURAL\_PERSON (mandatory)

### **location\_id**

Location ID information. Origin country code to identify the region from which the transaction originates.

- PartyID (mandatory)
- PartyRole = LOCATION\_ID (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **order\_origination\_firm**

Executing firm information. The field PartyID must have a length of 7 with the last 4 characters set to spaces (0x20)

- PartyID (mandatory)
- PartyRole = ORDER\_ORIGINATION\_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **position\_account**

Flexible account identifier.

- PartyID (mandatory)
- PartyRole = FLEXIBLE\_ACCOUNT\_IDENTIFIER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **session\_ID**

Session ID.

- PartyID (mandatory)
- PartyRole = SESSION\_ID (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **settlement\_account**

Settlement Account.

- PartyID (mandatory)
- PartyRole = SETTLEMENT\_ACCOUNT (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **settlement\_firm**

Settlement Firm.

- PartyID (mandatory)
- PartyRole = SETTLEMENT\_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **settlement\_location**

Settlement location information.

- PartyID (mandatory)
- PartyRole = SETTLEMENT\_LOCATION (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **settlement\_unit**

Party ID Settlement Unit.

- PartyID (mandatory)
- PartyRole = SETTLEMENT\_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **takeup\_firm**

Take-up trading firm information.

- PartyID (mandatory)
- PartyRole = TAKEUP\_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### 9.3 RequestingParties

This section contains all occurrences of structure "RequestingParties".

#### **requesting\_entering\_firm**

Requesting entering firm information.

- RequestingPartyID (mandatory)
- RequestingPartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- RequestingPartyRole = ENTERING\_FIRM (mandatory)

#### **requesting\_executing\_system**

Requesting executing system information.

- RequestingPartyID (mandatory)
- RequestingPartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- RequestingPartyRole = EXECUTING\_SYSTEM (mandatory)

#### **requesting\_executing\_trader**

Requesting executing trader information.

- RequestingPartyID (mandatory)
- RequestingPartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- RequestingPartyRole = EXECUTING\_TRADER (mandatory)

## 9.4 RootParties

This section contains all occurrences of structure "RootParties".

### **root\_contra\_firm**

The identifier of the member counterparty institution

- RootPartyID (mandatory)
- RootPartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- RootPartyRole = CONTRA\_FIRM (mandatory)

### **root\_contra\_trader**

The identifier of the trader counterparty

- RootPartyID (mandatory)
- RootPartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- RootPartyRole = CONTRA\_TRADER (mandatory)

### **root\_entering\_trader**

Entering User ID

- RootPartyID (mandatory)
- RootPartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- RootPartyRole = ENTERING\_TRADER (mandatory)

### **root\_execution\_venue**

Execution venue (segment MIC).

- RootPartyID (mandatory)
- RootPartyIDSource = MARKET\_IDENTIFIER\_CODE (mandatory)
- RootPartyRole = EXECUTION\_VENUE (mandatory)



## 9.5 TargetParties

This section contains all occurrences of structure "TargetParties".

### **target\_executing\_trader**

Executing trader information.

- TargetPartyID (mandatory)
- TargetPartyRole = EXECUTING\_TRADER (mandatory)
- TargetPartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

### **target\_session\_ID**

Session ID.

- TargetPartyID (mandatory)
- TargetPartyRole = SESSION\_ID (mandatory)
- TargetPartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)

## 9.6 TrdCapRptSideGrp

This section contains all occurrences of structure "TrdCapRptSideGrp".

### Side1

Side 1 information.

- Side (mandatory)
- SideLastQty (optional)
- SideTradeID (mandatory)
- Parties (mandatory)
  - occurrences:
    - \* [clearing\\_firm](#) (mandatory)
    - \* [clearing\\_organization](#) (mandatory)
    - \* [executing\\_trader](#) (mandatory)
    - \* [executing\\_firm](#) (mandatory)
    - \* [executing\\_unit](#) (mandatory)
    - \* [session\\_ID](#) (optional)
    - \* [order\\_origination\\_firm](#) (optional)
    - \* [beneficiary](#) (optional)
    - \* [position\\_account](#) (optional)
    - \* [takeup\\_firm](#) (optional)
    - \* [settlement\\_location](#) (mandatory)
    - \* [settlement\\_account](#) (mandatory)
    - \* [settlement\\_firm](#) (mandatory)
    - \* [client\\_id](#) (optional)
    - \* [execution\\_identifier\\_human](#) (optional)
    - \* [execution\\_identifier\\_algo](#) (optional)
    - \* [investment\\_identifier\\_human](#) (optional)
    - \* [investment\\_identifier\\_algo](#) (optional)
  - PartyID (mandatory)
  - PartyIDSource (mandatory)
  - PartyRole (mandatory)
  - PartyRoleQualifier (optional)
  - NoPartySubIDs (optional)
  - PartySubID (optional)
  - PartySubIDType (optional)
- PartyIDClearingUnit (optional)

- Account (optional)
- PositionEffect (optional)
- FreeText1 (optional)
- OrderCategory (optional)
- SideLiquidityInd (optional)
- StrategyLinkID (optional)
- OrderID (optional)
- OrdType (optional)
- Price (optional)
- LeavesQty (optional)
- CumQty (optional)
- OrderAttributeGrp (optional)
  - OrderAttributeType (optional)
  - OrderAttributeValue (optional)
- CustOrderHandlingInst (optional)
- FreeText2 (optional)
- FreeText3 (optional)
- SideLastPx (optional)
- FeeldntCode (optional)

## 9.7 ValueChecksGrp

This section contains all occurrences of structure "ValueChecksGrp".

### **notional\_value\_check**

Notional value validation.

- ValueCheckType = NOTIONAL\_VALUE\_CHECK (mandatory)
- ValueCheckAction (mandatory)

### **price\_check**

Price validation.

- ValueCheckType = PRICE\_CHECK (mandatory)
- ValueCheckAction (mandatory)