

Deutsche Börse Group's T7

FIX LF Interface

Derivatives Message Reference

Release 13.0

FIX LF Version	13.0
FIX LF Subversion	D0001
Build Version	130.430.3.ga-130005010-64
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Contents

1 List of Abbreviations

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

FIX	Financial Information eXchange
TCP/IP	Transmission Control Protocol / Internet Protocol
TES	T7 Entry Service
GUI	Graphical User Interface
EMS	Execution Management System
OMS	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 13.0 – Version 1 (FIX LF 13.0 - D0001)

Changes to the T7 Release – 12.1 Version 2:

- added fields *OrigBasketTrdMatchID*, *OptionalEarlyTerminationIndicator* to 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 *DefaultCstmAppVerID* (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.

Data Type	Description
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.
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: 13.0
- Build Number: 130.430.3.ga-130005010-64

6 Message Header and Trailer

6.1 Header

Tag	Field Name	Req'd	Data Type	Description						
8	BeginString	Y	STRING	Identifies beginning of new message and protocol version. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>FIX.4.4</td> <td>VERSION 44</td> </tr> </tbody> </table>	Value	Description	FIX.4.4	VERSION 44		
Value	Description									
FIX.4.4	VERSION 44									
9	BodyLength	Y	LENGTH	Message length, in bytes, forward to the Check-Sum field.						
35	MsgType	Y	STRING (1-4)	Defines the message type. 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. <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. <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><Header with MsgType='A' /></i>										
98	EncryptMethod	Y	INT	Method of encryption. <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. <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><Trailer /></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><Header with MsgType='5' /></i>										
58	Text	N	STRING (1-128)	Free format text string.						
1409	SessionStatus	N	INT	Session status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session logout complete</td> </tr> <tr> <td>5</td> <td>Invalid user name or password</td> </tr> </tbody> </table>	Value	Description	4	Session logout complete	5	Invalid user name or password
Value	Description									
4	Session logout complete									
5	Invalid user name or password									
<i><Trailer /></i>										

7.3 Heartbeat

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

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

7.4 Test Request

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

Tag	Field Name	Req'd	Data Type	Description
<i><Header with MsgType='1' /></i>				
112	TestReqID	Y	STRING	Identifier included in Test Request message to be returned in resulting Heartbeat.
<i><Trailer /></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><Header with MsgType='2' /></i>				
7	BeginSeqNo	Y	SEQNUM	Message Sequence number of first message in range to be resent.
16	EndSeqNo	Y	SEQNUM	Message Sequence number of last message in range to be resent.
<i><Trailer /></i>				

7.6 Reject

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

Tag	Field Name	Req'd	Data Type	Description																																										
<i><Header with MsgType='3' /></i>																																														
45	RefSeqNum	Y	SEQNUM	Reference message Sequence number.																																										
58	Text	N	STRING (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. <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																																													
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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.																																										
<i><Trailer /></i>																																														

7.7 Sequence Reset

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

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

8 Application Messages

Overview of messages contained in this section:

FIX Message	MsgType
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><Header with MsgType='BE' /></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. <table border="1" data-bbox="868 842 1394 969"> <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><Trailer /></i>										

8.2 User Response

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

Tag	Field Name	Req'd	Data Type	Description	
<i><Header with MsgType='BF' /></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><Trailer /></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><Header with MsgType='UCB' /></i>					
<i><UsernameGrp>, cardinality: unrestricted, record counter: NoUsernames (809)</i>					
553	>Username	N	INT	User ID	
<i></UsernameGrp></i>					
58	Text	N	STRING (1-128)	Free format text string.	
926	UserStatus	Y	INT	Indicates the status of a user.	
				Value	Description
				7	Forced user logout by exchange
				10	User stopped
				11	User released
<i><Trailer /></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																							
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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
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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																							
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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. <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 <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																											
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1227	ProductComplex	N	INT	This field qualifies an instrument type on T7 Derivatives. <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																											
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13	Non-standard Volatility Strategy																											
167	SecurityType	N	STRING (1-4)	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument																				
Value	Description																											
MLEG	Multileg Instrument																											

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. <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. <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. <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. <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.											
</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. <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). <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></ValueChecksGrp></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. <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>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 <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 />					

8.5 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.																				
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Value	Description																							
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Value	Description																							
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Tag	Field Name	Req'd	Data Type	Description																								
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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. <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>										
<LegOrdGrp>, cardinality: unrestricted, record counter: NoLegs (555)										
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									
</LegOrdGrp>										
<MtchgInst>, cardinality: 0-1, record counter: NoMatchInst (1624)										
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.						
</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.						
				<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.									
</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. <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). <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></ValueChecksGrp></i>														
11	CIOrdID	Y	STRING (1-20)	Unique customer defined order request identifier										
18	Execlnst	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													
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	TimelnForce	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													

Tag	Field Name	Req'd	Data Type	Description																
432	ExpireDate	N	LOCALMKT- DATE	Date of order expiration.																
1031	CustOrderHandling- Inst	N	CHAR	Rate identifier in accordance with the FIA guidelines. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> <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. <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. <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 <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><Trailer /></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><Header with MsgType='G' /></i>																								
<i><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, 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. <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 <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. <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																											
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167	SecurityType	N	STRING (1-4)	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument																				
Value	Description																											
MLEG	Multileg Instrument																											

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. <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. <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. <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: 0-1, record counter: NoOrderAttributes (2593), containing occurrences: liquidity_provision_activity_order												
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.											
</OrderAttributeGrp>												
<ValueChecksGrp>, cardinality: 1-3, record counter: NoValueChecks (1868)												

Tag	Field Name	Req'd	Data Type	Description										
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													
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													
<i></ValueChecksGrp></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. <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>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 <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
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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																							
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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. <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 <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. <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																											
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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. <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></Instrument></i>										
<i><LegOrdGrp>, 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></LegOrdGrp></i>										
<i><MtchgInst>, 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></MtchgInst></i>										
<i><OrderAttributeGrp>, 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></OrderAttributeGrp></i>										
<i><ValueChecksGrp>, 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	CIOrdID	Y	STRING (1-20)	Unique customer defined order request identifier										
18	Execlnst	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	OrigCIOrdID	Y	STRING (1-20)	CIOrdID (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	TimelnForce	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. <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																			
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D	Default																			
*	More values																			
1724	OrderOrigination	N	INT	Direct market access identifier. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>	Value	Description	5	Direct market access												
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1815	TradingCapacity	Y	INT	Trading capacity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker								
Value	Description																			
1	Customer (Agency)																			
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2964	SelfMatchPrevention-Instruction	N	INT	Indicate the instruction for SMP <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><Trailer /></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><Header with MsgType='F' /></i>												
<i><Parties>, cardinality: 1-5, record counter: NoPartyIDs (453), containing occurrences: entering_trader*, execution_identifer_human, execution_identifer_algo, investment_identifer_human, investment_identifer_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. <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>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. <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. <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 <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. <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																											
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2	Standard Option Strategy																											
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167	SecurityType	N	STRING (1-4)	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument																				
Value	Description																											
MLEG	Multileg Instrument																											
762	SecuritySubType	N	INT(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. <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><Header with MsgType='8' /></i>																										
<i><Parties>, 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. <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>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																									
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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																									
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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. <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. <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). <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 <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. <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
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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. <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><MtchgInst>, 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></MtchgInst></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. <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)												
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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. <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																							
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E	Pending replace																							

Tag	Field Name	Req'd	Data Type	Description										
40	OrdType	N	CHAR	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop limit
Value	Description													
1	Market													
2	Limit													
3	Stop													
4	Stop limit													
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. <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													
77	PositionEffect	N	CHAR	Indicates whether the resulting position after a trade should be an opening position or closing position. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>O</td> <td>Open</td> </tr> <tr> <td>C</td> <td>Close</td> </tr> </tbody> </table>	Value	Description	O	Open	C	Close				
Value	Description													
O	Open													
C	Close													
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
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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 $LeavesQty = OrderQty (38) - CumQty (14)$.</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																	
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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																	
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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><Trailer /></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><Header with MsgType='UCA' /></i>												
<i><Parties>, 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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	P	Short code identifier		
Value	Description											
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P	Short code identifier											
452	>PartyRole	Y	INT	Party Role. <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											
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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. <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		
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24	Natural person											
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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. <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- IDSource	Y	CHAR	PartyIDSource value within an target party repeating group. <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. <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 <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
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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></Instrument></i>																												
11	ClOrdID	Y	STRING (1-20)	Unique customer defined order request identifier																								
1374	MassActionScope	Y	INT	<p>Specifies the session scope of Order Mass Action Request.</p> <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																
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Value	Description																											
1	Buy																											
2	Sell																											

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

8.11 User Order Mass Action Report

This message informs about mass cancellation events.

Tag	Field Name	Req'd	Data Type	Description																								
<i><Header with MsgType='UBZ' /></i>																												
<i><Instrument></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.																								
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<i><Parties>, 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. <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						
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D	Proprietary custom code													
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Value	Description													
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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				
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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													
</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																										
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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																										
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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
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<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><Header with MsgType='U28' /></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><Trailer /></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><Header with MsgType='j' /></i>				
45	RefSeqNum	N	SEQNUM	Reference message Sequence number.
58	Text	N	STRING (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. 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><Trailer /></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. <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		
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Value	Description									
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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									
</Parties>										
<Instrument>		Y								

Tag	Field Name	Req'd	Data Type	Description																								
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</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. <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). <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></InstrmtLegGrp></i>										
320	SecurityReqID	Y	STRING (1-20)	Unique ID of a Security Definition Request.						
321	SecurityRequestType	Y	INT	Type of Security Definition Request. <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><Trailer /></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><Header with MsgType='d' /></i>																												
<i><Instrument></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 <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																				
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M	Marketplace-assigned identifier																											
1227	ProductComplex	N	INT	This field qualifies an instrument type on T7 Derivatives. <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
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167	SecurityType	N	STRING (1-4)	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument																				
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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></Instrument></i>																												
<i><InstrmtLegGrp>, 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. <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). <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. <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. <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><Header with MsgType='UDS' /></i>								
<i><RootParties>, 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. <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. <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></RootParties></i>								
<i><Instrument></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 <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
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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
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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></Instrument></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><Trailer /></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.																								
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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><Parties>, 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></Parties></i>										
<i></QuoteReqGrp></i>										

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

8.19 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. <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>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. <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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>	Value	Description	2	Person		
Value	Description									
2	Person									
<i></Parties></i>										
75	TradeDate	N	LOCALMKT- DATE	Business date in YYYYMMDD format.						
1324	ListUpdateAction	N	CHAR	Invocation or release of a control event. <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. <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><Trailer /></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. <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		
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452	>PartyRole	Y	INT	Party Role. <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. <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									
</Parties>										

Tag	Field Name	Req'd	Data Type	Description								
<i><RequestingParties>, 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- IDSource	Y	CHAR	Identifies the source of the RequestingPartyID (1658) value. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> </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. <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></RequestingParties></i>												
2329	PartyActionType	N	INT	Party Action Type. <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- DATE	Business date in YYYYMMDD format.								
1301	MarketID	Y	EXCHANGE	Market Identifier Code of the trading market according to ISO 10383.								
<i><Trailer /></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. <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>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. <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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>	Value	Description	2	Person				
Value	Description											
2	Person											
<i></Parties></i>												
75	TradeDate	Y	LOCALMKT- DATE	Business date in YYYYMMDD format.								
25240	InventoryCheckType	N	INT	Indicator for checking open orders and quotes <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. <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. <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><Trailer /></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><Header with MsgType='UCL' /></i>										
<i><Parties>, 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></Parties></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. <table border="1" data-bbox="868 499 1396 584"> <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. <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. <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. <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. <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. <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. <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. <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><Header with MsgType='U29' /></i>																						
<i><RootParties>, 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. <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. <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></RootParties></i>																						
<i><CrossRequestSideGrp>, cardinality: 1-2, record counter: NoSides (552)</i>																						
<i><Parties>, 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. <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>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. <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></Parties></i>										
<i><OrderAttributeGrp>, 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></OrderAttributeGrp></i>										
<i><MtchgInst>, 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									

Tag	Field Name	Req'd	Data Type	Description								
28744	>MatchInstCrossID	Y	INT(10)	Numeric identifier. Contains the Self Match Prevention ID.								
</MtchgInst>												
2964	>SelfMatch-PreventionInstruction	N	INT	(~) Only applicable for CrossRequest-Type(28771) = 1(Cross Announcement) <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											
28773	>MaximumPrice	N	PRICE	(~) Only applicable for CrossRequest-Type(28771) = 2(Liquidity Improvement Cross)								
979	>InputSource	N	INT	(~) Only applicable for CrossRequest-Type(28771) = 2(Liquidity Improvement Cross) <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 <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. <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. <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.								

Tag	Field Name	Req'd	Data Type	Description										
1724	>OrderOrigination	N	INT	Direct market access identifier. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>	Value	Description	5	Direct market access						
Value	Description													
5	Direct market access													
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.										
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.										
<i></CrossRequestSideGrp></i>														
<i><SideCrossLegGrp>, cardinality: 0-40, record counter: NoCrossLegs (1829)</i>														
25153	>LegInputSource	Y	INT	(<i>~</i>) - 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.										
<i></SideCrossLegGrp></i>														
<i><Instrument></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.										

Tag	Field Name	Req'd	Data Type	Description																								
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																											
1227	ProductComplex	N	INT	This field qualifies an instrument type on T7 Derivatives. <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																											
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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. <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></Instrument></i>																												
<i><ValueChecksGrp>, cardinality: 0-2, 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											
<i></ValueChecksGrp></i>												
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. <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	(<input type="checkbox"/>) Only applicable for CrossRequestType(28771) = 1(Cross Announcement) <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	(<input type="checkbox"/>) Only applicable 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>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											

Tag	Field Name	Req'd	Data Type	Description						
25130	SideDisclosure-Instruction	N	INT	(~) Only supported for CrossRequest-Type(28771) = 2(Liquidity Improvement Cross) <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 CrossRequest-Type(28771) = 2(Liquidity Improvement Cross) <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									
25136	OrderQtyDisclosure-Instruction	N	INT	(~) Only supported for CrossRequest-Type(28771) = 2(Liquidity Improvement Cross) <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><Header with MsgType='U30' /></i>												
<i><Parties>, 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. <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>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. <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											

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 <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. <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
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167	SecurityType	N	STRING (1-4)	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument																				
Value	Description																											
MLEG	Multileg Instrument																											
762	SecuritySubType	N	INT(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><Header with MsgType='U31' /></i>																												
<i><CrossRequestAckSideGrp>, 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 <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 <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></CrossRequestAckSideGrp></i>																												
<i><Instrument></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 <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																											
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Tag	Field Name	Req'd	Data Type	Description						
167	SecurityType	N	STRING (1-4)	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument		
Value	Description									
MLEG	Multileg Instrument									
762	SecuritySubType	N	INT(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></Instrument></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 <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><Trailer /></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><Header with MsgType='U6' /></i>														
<i><SessionGrp>, 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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>ETI High Frequency session</td> </tr> <tr> <td>1</td> <td>ETI Low Frequency session</td> </tr> <tr> <td>2</td> <td>T7 GUI session</td> </tr> <tr> <td>3</td> <td>FIX LF session</td> </tr> </tbody> </table>	Value	Description	0	ETI High Frequency session	1	ETI Low Frequency session	2	T7 GUI session	3	FIX LF session
Value	Description													
0	ETI High Frequency session													
1	ETI Low Frequency session													
2	T7 GUI session													
3	FIX LF session													
28735	>SessionSubMode	Y	INT	The session subtype. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trading session</td> </tr> </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></SessionGrp></i>														
30060	UTransactTime	Y	INT(20)	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.										
<i><Trailer /></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><Header with MsgType='AE' /></i>																												
<i><Instrument></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 <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. <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
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167	SecurityType	N	STRING (1-4)	Indicates the type of security. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>MLEG</td> <td>Multileg Instrument</td> </tr> </tbody> </table>	Value	Description	MLEG	Multileg Instrument																				
Value	Description																											
MLEG	Multileg Instrument																											
762	SecuritySubType	N	INT(10)	Strategy type.																								
<i></Instrument></i>																												
<i><RegulatoryTradeIDGrp>, 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).	
				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.	
				Value	Description
				G	Market identifier code
1119	>RootPartyRole	Y	INT	Identifies the type role of the RootPartyID (1117) specified.	
				Value	Description
				73	Execution venue
</RootParties>					
<TrdCapRptSideGrp>, cardinality: 1, record counter: NoSides (552), containing occurrences: Side1*					
54	>Side	Y	CHAR	Side of trade.	
				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																																
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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
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75	Location ID																																									
96	Take-up (trading) firm																																									
122	Investment decision maker																																									
2376	>PartyRoleQualifier	N	INT	<p>Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algorithm	24	Natural person																																
Value	Description																																									
22	Algorithm																																									
24	Natural person																																									

Tag	Field Name	Req'd	Data Type	Description								
802	>NoPartySubIDs	N	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											
</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. <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). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order</td> </tr> <tr> <td>2</td> <td>Quote</td> </tr> </tbody> </table>	Value	Description	1	Order	2	Quote		
Value	Description											
1	Order											
2	Quote											
1444	>SideLiquidityInd	N	INT	Indicates whether the order added or removed liquidity. Field is used only for on-book trades. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed Liquidity (aggressive)</td> </tr> <tr> <td>4</td> <td>Auction (neither passive nor aggressive)</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity (passive)	2	Removed Liquidity (aggressive)	4	Auction (neither passive nor aggressive)
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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. <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><OrderAttributeGrp>, cardinality: 0-2, record counter: NoOrderAttributes (2593)</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></OrderAttributeGrp></i>																				
1031	>CustOrderHandling-Inst	N	CHAR	Rate identifier in accordance with the FIA guidelines. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>FCM-provided screen</td> </tr> <tr> <td>G</td> <td>FCM API or FIX</td> </tr> <tr> <td>H</td> <td>Algo Engine</td> </tr> <tr> <td>D</td> <td>Default</td> </tr> <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																			
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Y	Electronic																			
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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></TrdCapRptSideGrp></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-DATE	Business date in YYYYMMDD format.														
442	MultiLegReporting-Type	N	CHAR	This field indicates if the Trade Capture Report results from a single leg or multileg order. <table border="1" 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. <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
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700	ReversalIndicator	N	BOOLEAN	Reversal Indicator for TES Trades. <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. <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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>	Value	Description	5	Direct market access				
Value	Description											
5	Direct market access											
1815	TradingCapacity	N	INT	Trading capacity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker
Value	Description											
1	Customer (Agency)											
5	Principal (Proprietary)											
6	Market Maker											
2489	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.								
25248	OrigBasketTrdMatchID	N	INT(20)	Original Basket ID assigned by the T7 system. The field will be populated for TES trades that are part of a basket.								
25162	BasketSideTradeReportID	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	BasketPartyContraFirm	N	STRING (1-20)	Counterparty information for TES trades that are part of a basket.								
25247	OptionalEarlyTerminationIndicator	N	INT	Indicates whether the counterparties have the right for early termination <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																				
28586	OrderSide	N	CHAR	Side of the order in the original T7 strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																							
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2	Sell																							
28587	RelatedProduct-Complex	N	INT	Instrument type in the original Eurex strategy. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <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
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28610	MatchSubType	N	INT	Indicates the call auction type the trade originates from. Field is used only for on-book trades. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Opening auction</td> </tr> <tr> <td>2</td> <td>Closing auction</td> </tr> <tr> <td>3</td> <td>Intraday auction</td> </tr> <tr> <td>4</td> <td>Circuit breaker auction</td> </tr> <tr> <td>6</td> <td>Outside BBO (CLIP matching outside BBO)</td> </tr> </tbody> </table>	Value	Description	1	Opening auction	2	Closing auction	3	Intraday auction	4	Circuit breaker auction	6	Outside BBO (CLIP matching outside BBO)								
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28736	ClearingTradeQty	N	QTY	Quantity used for clearing.																				
28750	MultilegPriceModel	N	INT	Price decomposition method for legs of a complex instrument. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Standard (leg level prices provided by system)</td> </tr> <tr> <td>1</td> <td>User defined (leg level prices provided by user)</td> </tr> </tbody> </table>	Value	Description	0	Standard (leg level prices provided by system)	1	User defined (leg level prices provided by user)														
Value	Description																							
0	Standard (leg level prices provided by system)																							
1	User defined (leg level prices provided by user)																							
28758	NegotiationID	N	INT(10)	ID of a Xetra/Eurex EnLight negotiation.																				
28899	BasketProfileID	N	INT(10)	Basket Profile ID.																				

Tag	Field Name	Req'd	Data Type	Description
2788	TradeAggregation- TransType	N	INT	TES Trade Aggregation Identifier.
				<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			
30060	UTransactTime	Y	INT(20)	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.
<Trailer />				

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)