Deutsche Börse Group's T7

FIX LF Interface

Cash Message Reference

Release 12.1

FIX LF Version	12.1
FIX LF Subversion	C0001
Build Version	121.290.0.ga-121004040-37
Date	9 February 2024

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Build 121.290.0.ga-121004040-37

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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 cash market part of the FIX LF interface.

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

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

3 Change Log

3.1 T7 Release 12.1 – Version 1 (FIX LF 12.1 - C0001)

Changes to the T7 Release 12.0 – Version 3:

- changed type of CrossRequestID in message CrossRequest (UDS)

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 *DefaultCstmApplVerID (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 stringscontaining 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[.sssssssss] 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: 12.1
- Build Number: 121.290.0.ga-121004040-37

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

6 Message Header and Trailer

6.1 Header

Tag	Field Name	Req'd	Data Type	Description
8	BeginString	Y	STRING	Identifies beginning of new message and protocol version. Value: FIX.4.4 — Description: VERSION 44
9	BodyLength	Y	LENGTH	Message length, in bytes, forward to the CheckSum 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. N — Original transmission Y — Possible duplicate
49	SenderCompID	Y	STRING	Assigned identifier of the party sending the message.
52	SendingTime	Y	UTCTIMESTAMP	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. N — Original transmission Y — Possible Resend
122	OrigSendingTime	N	UTCTIMESTAMP	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
<Header with MsgType='A' />				
98	EncryptMethod	Y	INT	Method of encryption. Value: 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 charachters 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. Value: 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	DefaultCstmApplVer-ID	Y	STRING (1-30)	FIX LF version as documented in the section 5 Overview of Supported Message Types
28763	DefaultCstmApplVer-SubID	N	STRING (1-5)	Interface subversion. Identifies interface changes within one T7 release. Response only. Value: Description C0001: Cash subversion 0001 C0002: Cash subversion 0002 C0003: Cash subversion 0003 C0004: Cash subversion 0004 C0005: Cash subversion 0005
339	TradSesMode	N	INT	Trading Session Mode. Response only. 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. 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.
<Trailer />				

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.

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

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
<Header with MsgType='0' />				
112	TestReqID	N	STRING	Identifier included in Test Request message to be returned in resulting Heartbeat.
<Trailer />				

7.4 Test Request

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

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

7.5 Resend Request

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

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='2' />				
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.
<Trailer />				

7.6 Reject

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

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='3' />				
45	RefSeqNum	Y	SEQNUM	Reference message Sequence number.
58	Text	N	STRING (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.
25023	ReturnCode	N	INT	Return code.
<Trailer />				

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

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
<Header with MsgType='4' />				
123	GapFillFlag	N	BOOLEAN	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. Value: N — Sequence Reset, Ignore Msg Seq Num Value: Y — Gap Fill Message, Msg Seq Num Field Valid
36	NewSeqNo	Y	SEQNUM	New Sequence number.
<Trailer />				

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
Order Cancel/Replace Request	G
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 Status Definition Request	U27
Security Status	f
Cross Request	UDS
Quote Request	R
Quote	S
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
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
<Header with MsgType='BE' />				
553	Username	Y	INT	User ID
554	Password	N	STRING	Password. Valid charachters 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. Value: 1 = Log on user; 2 = Log off user
<Trailer />				

8.2 User Response

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

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='BF' />				
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: 1 = Logged in; 2 = Not logged in
<Trailer />				

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
<Header with MsgType='UCB' />				
<UsernameGrp>, cardinality: unrestricted, record counter: NoUsernames (809)				
553	>Username	N	INT	User ID
</UsernameGrp>				
58	Text	N	STRING (1-128)	Free format text string.
926	UserStatus	Y	INT	Indicates the status of a user. Value: 7 – Forced user logout by exchange; 10 – User stopped; 11 – User released
<Trailer />				

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: 1-6, record counter: NoPartyIDs (453), containing occurrences: client_id, entering_trader, 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. Value: D – Proprietary custom code Value: P – Short code identifier
452	>PartyRole	Y	INT	Party Role. Value: 3 – Client ID Value: 12 – Executing trader Value: 36 – Entering trader Value: 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. Value: 21 – Specialist Value: 22 – Algorithm Value: 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. Value: 1 = Firm; 2 = Person
</Parties>				
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M = Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 = ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 = Auslandskassenverein (AKV); 2 = Girosammelverwahrung (GS); 3 = Streifbandverwahrung (STR); 4 = Wertpapierrechnung (WPR); 5 = Non-collective safe custody securities to be settled via T2S (AKT)

Tag	Field Name	Req'd	Data Type	Description
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: Description 0: None 1: Short period 2: Long period 3: Only one coupon 4: Short - two interest payments due 5: Long - two interest payments due 6: Perpetual
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: Description 0: No 1: Yes
</Instrument>				
<TrdgSesGrp>, cardinality: 0-1, record counter: NoTradingSessions (386)				
336	>TradingSessionID	Y	INT	Identifier for trading session. Value: Description 1: Day
625	>TradingSessionSub-ID	Y	INT	This field marks orders for a special trading phase. Value: Description 2: Opening auction 4: Closing auction 6: Scheduled intraday auction only 8: Auction only 105: Special auction
</TrdgSesGrp>				
<PegInstructions>		N		
211	PegOffsetValue	N	PRICE	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836).
836	PegOffsetType	N	INT	Type of Peg Offset value. Value: Description 0: Price 4: Percentage

Tag	Field Name	Req'd	Data Type	Description
</PegInstructions>				
<MtchgInst>, cardinality: 0-1, record counter: NoMatchInst (1624)				
1625	>MatchInst	Y	INT	Matching Instruction for the order. Value: 2 — Do not match
28744	>MatchInstCrossID	Y	INT(10)	Numeric identifier. Contains the Self Match Prevention ID.
</MtchgInst>				
<DisplayInstruction>		N		
1138	DisplayQty	N	QTY	This field provides the display quantity. For iceberg order entry or modify with DisplayMethod
1084	DisplayMethod	N	CHAR	Defines if the value of the peak quantity after a refresh will be determined absolutely (using the initial value of the DisplayQty (1138)) or randomly (using a random value between DisplayLowQty (1085) and DisplayHighQty (1086)). Value: 1 — Initial Value: 3 — Random
1085	DisplayLowQty	N	QTY	Defines the lower quantity limit to a randomized refresh of displayed quantity. DisplayLowQty must be less than or equal to DisplayHighQty (1086). Required if DisplayMethod (1084) = "3".
1086	DisplayHighQty	N	QTY	Defines the upper quantity limit to a randomized refresh of displayed quantity. Required if DisplayMethod (1084) = "3".
</DisplayInstruction>				
<OrderAttributeGrp>, cardinality: 0-1, record counter: NoOrderAttributes (2593), containing occurrences: liquidity_provision_activity_order				
2594	>OrderAttributeType	N	INT	Type of order attribute. Value: 2 — Liquidity Provision Activity Order
2595	>OrderAttributeValue	N	CHAR	Value associated with the order attribute type specified in OrderAttributeType (2594). Value: Y — Attribute is set.
</OrderAttributeGrp>				

Tag	Field Name	Req'd	Data Type	Description
<ValueChecksGrp>, cardinality: 3, record counter: NoValueChecks (1868), containing occurrences: price_check, notional_value_check*, quantity_check**				
1869	>ValueCheckType	Y	INT	Type of value to be checked. Value: 1 – Price check; 2 – Notional value check; 3 – Quantity 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). Value: 0 – Do not check; 1 – Check
</ValueChecksGrp>				
11	ClOrdID	Y	STRING (1-20)	Unique customer defined order request identifier
15	Currency	N	CURRENCY	Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.
18	ExecInst	N	MULTIPLE-VALUESTRING	Instructions for order handling. Value: a – Trailing Stop Peg; 6 – Participate don't initiate (Book or cancel)
38	OrderQty	Y	QTY	Total Order Quantity.
40	OrdType	Y	CHAR	Order type. Value: 1 – Market; 2 – Limit; 3 – Stop; 4 – Stop limit; P – Pegged
44	Price	N	PRICE	Limit price.
54	Side	Y	CHAR	Side Value: 1 – Buy; 2 – Sell

Tag	Field Name	Req'd	Data Type	Description
25007	FreeText1	N	STRING (1-12)	First free-format text field for trader-specific or customer-related comments.
59	TimeInForce	N	CHAR	Execution and trading restriction parameters. Will be defaulted to "0" (Day) if missing. Value: 0 Day; 1 Good till Cancel; 3 Immediate or Cancel; 4 Fill or Kill; 6 Good till Date
99	StopPx	N	PRICE	Stop price.
117	QuoteID	N	INT(20)	Unique identifier for quote.
432	ExpireDate	N	LOCALMKT-DATE	Date of order expiration.
1724	OrderOrigination	N	INT	Direct market access identifier. Value: 5 Direct market access
1815	TradingCapacity	Y	INT	Trading capacity. Value: 1 Customer (Agency); 5 Principal (Proprietary); 6 Market Maker; 9 Riskless Principal; 10 Retail Customer (Agency); 11 Retail Market Maker
25008	FreeText2	N	STRING (1-12)	Second free-format text field for trader-specific or customer-related comments.
25107	FreeText4	N	STRING (1-16)	Forth free-format text field for trader-specific or customer related comments.
30625	TradeAtCloseOptIn	N	BOOLEAN	Indicates whether this order is eligible for Trade at Close match. Value: N Not eligible for Trade at Close match; Y Eligible for Trade at Close match
<Trailer />				

8.5 Order Cancel/Replace Request

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

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='G' />				
<Parties>, cardinality: 1-6, record counter: NoPartyIDs (453), containing occurrences: client_id, entering_trader, 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. Value: D – Proprietary custom code Value: P – Short code identifier
452	>PartyRole	Y	INT	Party Role. Value: 3 – Client ID Value: 12 – Executing trader Value: 36 – Entering trader Value: 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. Value: 21 – Specialist Value: 22 – Algorithm Value: 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. Value: 1 = Firm; 2 = Person
</Parties>				
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M = Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 = ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 = Auslandskassenverein (AKV); 2 = Girosammelverwahrung (GS); 3 = Streifbandverwahrung (STR); 4 = Wertpapierrechnung (WPR); 5 = Non-collective safe custody securities to be settled via T2S (AKT)

Tag	Field Name	Req'd	Data Type	Description
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: 0 None; 1 Short period; 2 Long period; 3 Only one coupon; 4 Short - two interest payments due; 5 Long - two interest payments due; 6 Perpetual
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: 0 No; 1 Yes
</Instrument>				
<TrdgSesGrp>, cardinality: 0-1, record counter: NoTradingSessions (386)				
336	>TradingSessionID	Y	INT	Identifier for trading session. Value: 1 Day
625	>TradingSessionSub-ID	Y	INT	This field marks orders for a special trading phase. Value: 2 Opening auction; 4 Closing auction; 6 Scheduled intraday auction only; 8 Auction only; 105 Special auction
</TrdgSesGrp>				
<PegInstructions>		N		
211	PegOffsetValue	N	PRICE	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836).
836	PegOffsetType	N	INT	Type of Peg Offset value. Value: 0 Price; 4 Percentage

Tag	Field Name	Req'd	Data Type	Description
</PegInstructions>				
<MtchgInst>, cardinality: 0-1, record counter: NoMatchInst (1624)				
1625	>MatchInst	Y	INT	Matching Instruction for the order. Value: 2 — Do not match
28744	>MatchInstCrossID	Y	INT(10)	Numeric identifier. Contains the Self Match Prevention ID.
</MtchgInst>				
<DisplayInstruction>		N		
1138	DisplayQty	N	QTY	This field provides the display quantity. For iceberg order entry or modify with DisplayMethod
1084	DisplayMethod	N	CHAR	Defines if the value of the peak quantity after a refresh will be determined absolutely (using the initial value of the DisplayQty (1138)) or randomly (using a random value between DisplayLowQty (1085) and DisplayHighQty (1086)). Value: 1 — Initial Value: 3 — Random
1085	DisplayLowQty	N	QTY	Defines the lower quantity limit to a randomized refresh of displayed quantity. DisplayLowQty must be less than or equal to DisplayHighQty (1086). Required if DisplayMethod (1084) = "3".
1086	DisplayHighQty	N	QTY	Defines the upper quantity limit to a randomized refresh of displayed quantity. Required if DisplayMethod (1084) = "3".
</DisplayInstruction>				
<OrderAttributeGrp>, cardinality: 0-1, record counter: NoOrderAttributes (2593), containing occurrences: liquidity_provision_activity_order				
2594	>OrderAttributeType	N	INT	Type of order attribute. Value: 2 — Liquidity Provision Activity Order
2595	>OrderAttributeValue	N	CHAR	Value associated with the order attribute type specified in OrderAttributeType (2594). Value: Y — Attribute is set.
</OrderAttributeGrp>				

Tag	Field Name	Req'd	Data Type	Description
<ValueChecksGrp>, cardinality: 1-3, record counter: NoValueChecks (1868)				
1869	>ValueCheckType	Y	INT	Type of value to be checked. Value: 1 – Price check; 2 – Notional value check; 3 – Quantity 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). Value: 0 – Do not check; 1 – Check
</ValueChecksGrp>				
11	ClOrdID	Y	STRING (1-20)	Unique customer defined order request identifier
15	Currency	N	CURRENCY	Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.
18	ExecInst	N	MULTIPLE-VALUESTRING	Instructions for order handling. Value: a – Trailing Stop Peg; 6 – Participate don't initiate (Book or cancel)
38	OrderQty	Y	QTY	Total Order Quantity.
40	OrdType	Y	CHAR	Order type. Value: 1 – Market; 2 – Limit; 3 – Stop; 4 – Stop limit; P – Pegged
41	OrigClOrdID	Y	STRING (1-20)	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
44	Price	N	PRICE	Limit price.

Tag	Field Name	Req'd	Data Type	Description
54	Side	Y	CHAR	Side Value: 1 = Buy; 2 = Sell
25007	FreeText1	N	STRING (1-12)	First free-format text field for trader-specific or customer-related comments.
59	TimeInForce	N	CHAR	Execution and trading restriction parameters. Will be defaulted to "0" (Day) if missing. Value: 0 = Day; 1 = Good till Cancel; 3 = Immediate or Cancel; 4 = Fill or Kill; 6 = Good till Date
99	StopPx	N	PRICE	Stop price.
432	ExpireDate	N	LOCALMKT-DATE	Date of order expiration.
1724	OrderOrigination	N	INT	Direct market access identifier. Value: 5 = Direct market access
1815	TradingCapacity	Y	INT	Trading capacity. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = Market Maker; 9 = Riskless Principal; 10 = Retail Customer (Agency); 11 = Retail Market Maker
25008	FreeText2	N	STRING (1-12)	Second free-format text field for trader-specific or customer-related comments.
25107	FreeText4	N	STRING (1-16)	Forth free-format text field for trader-specific or customer related comments.
<Trailer />				

8.6 Order Cancel Request

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

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='F' />				
<Parties>, cardinality: 1-5, record counter: NoPartyIDs (453), containing occurrences: entering_trader, 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. Value: D – Proprietary custom code Value: P – Short code identifier
452	>PartyRole	Y	INT	Party Role. Value: 12 – Executing trader Value: 36 – Entering trader Value: 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. Value: 21 – Specialist Value: 22 – Algorithm Value: 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. Value: 1 = Firm; 2 = Person
</Parties>				
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M = Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 = ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 = Auslandskassenverein (AKV); 2 = Girosammelverwahrung (GS); 3 = Streifbandverwahrung (STR); 4 = Wertpapierrechnung (WPR); 5 = Non-collective safe custody securities to be settled via T2S (AKT)

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28896</td><td>LastCouponDeviation-Indicator</td><td>N</td><td>INT</td><td>Last coupon deviation indicator.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Short period</td></tr><tr><td>2</td><td>Long period</td></tr><tr><td>3</td><td>Only one coupon</td></tr><tr><td>4</td><td>Short - two interest payments due</td></tr><tr><td>5</td><td>Long - two interest payments due</td></tr><tr><td>6</td><td>Perpetual</td></tr></table></td></tr>
<tr><td>28897</td><td>RefinancingEligibility-Indicator</td><td>N</td><td>INT</td><td>Ability of a security to be accepted for refinancing.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td colspan="5"></Instrument></td></tr>
<tr><td>15</td><td>Currency</td><td>N</td><td>CURRENCY</td><td>Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.</td></tr>
<tr><td>11</td><td>ClOrdID</td><td>Y</td><td>STRING (1-20)</td><td>Unique customer defined order request identifier</td></tr>
<tr><td>37</td><td>OrderID</td><td>N</td><td>INT(20)</td><td>Exchange Order ID generated by the T7 system.</td></tr>
<tr><td>41</td><td>OrigClOrdID</td><td>N</td><td>STRING (1-20)</td><td>ClOrdID (11) of the last successfully processed task (request) referring to the specific order.</td></tr>
<tr><td>1724</td><td>OrderOrigination</td><td>N</td><td>INT</td><td>Direct market access identifier.<table><tr><th>Value</th><th>Description</th></tr><tr><td>5</td><td>Direct market access</td></tr></table></td></tr>
<tr><td colspan="5"><Trailer /></td></tr>
</table>

8.7 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
<Header with MsgType='8' />				
<Parties>, cardinality: 0-5, record counter: NoPartyIDs (453), containing occurrences: entering_firm, entering_trader, executing_trader, executing_unit, session_ID				
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. Value: D — Description: Proprietary custom code
452	>PartyRole	Y	INT	Party Role. 7 — Entering firm 12 — Executing trader 36 — Entering trader 55 — Session ID 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. 21 — Specialist 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. Value: 1 = Firm; 2 = Person
</Parties>				
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M = Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 = ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 = Auslandskassenverein (AKV); 2 = Girosammelverwahrung (GS); 3 = Streifbandverwahrung (STR); 4 = Wertpapierrechnung (WPR); 5 = Non-collective safe custody securities to be settled via T2S (AKT)

Tag	Field Name	Req'd	Data Type	Description
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: 0 None; 1 Short period; 2 Long period; 3 Only one coupon; 4 Short - two interest payments due; 5 Long - two interest payments due; 6 Perpetual
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: 0 No; 1 Yes
</Instrument>				
<PegInstructions>		N		
211	PegOffsetValue	N	PRICE	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836).
836	PegOffsetType	N	INT	Type of Peg Offset value. Value: 0 Price; 4 Percentage
</PegInstructions>				
<MtchgInst>, cardinality: 0-1, record counter: NoMatchInst (1624)				
1625	>MatchInst	Y	INT	Matching Instruction for the order. Value: 2 Do not match
28744	>MatchInstCrossID	Y	INT(10)	Numeric identifier. Contains the Self Match Prevention ID.
</MtchgInst>				
<DisplayInstruction>		N		
1138	DisplayQty	N	QTY	This field provides the display quantity. For iceberg order entry or modify with DisplayMethod

Tag	Field Name	Req'd	Data Type	Description
1084	DisplayMethod	N	CHAR	Defines if the value of the peak quantity after a refresh will be determined absolutely (using the initial value of the DisplayQty (1138)) or randomly (using a random value between DisplayLowQty (1085) and DisplayHighQty (1086)). Value: 1 = Initial; 3 = Random
1085	DisplayLowQty	N	QTY	Defines the lower quantity limit to a randomized refresh of displayed quantity. DisplayLowQty must be less than or equal to DisplayHighQty (1086). Required if DisplayMethod (1084) = "3".
1086	DisplayHighQty	N	QTY	Defines the upper quantity limit to a randomized refresh of displayed quantity. Required if DisplayMethod (1084) = "3".
</DisplayInstruction>				
<OrderEventGrp>, cardinality: 0-1, record counter: NoOrderEvents (1795)				
1796	>OrderEventType	N	INT	Information about the status of pending transactions after locked stock (T7 Boerse Frankfurt). Value: 100 = Status after locked Stock - Pending requests discarded; 101 = Status after locked Stock - Pending request executed; 102 = Status after locked Stock - Pending request rejected
</OrderEventGrp>				
11	ClOrdID	N	STRING (1-20)	Unique customer defined order request identifier
15	Currency	N	CURRENCY	Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.
14	CumQty	Y	QTY	Cumulated executed quantity.
17	ExecID	Y	STRING (80)	The field provides a unique identifier and can be used for the identification of duplicate order messages.

Tag	Field Name	Req'd	Data Type	Description
18	ExecInst	N	MULTIPLE-VALUESTRING	Instructions for order handling. Value: H – Reinstate on trading system failure (persistent); Q – Cancel on trading system failure (non-persistent); a – Trailing Stop Peg; 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. Value: 0 – New; 1 – Partially filled; 2 – Filled; 4 – Canceled; 6 – Pending cancel; 8 – Rejected; 9 – Suspended; A – Pending new; E – Pending replace
40	OrdType	N	CHAR	Order type. Value: 1 – Market; 2 – Limit; 3 – Stop; 4 – Stop limit; P – Pegged
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.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>CHAR</td><td>Side of order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>25007</td><td>FreeText1</td><td>N</td><td>STRING (1-12)</td><td>First free-format text field for trader-specific or customer-related comments.</td></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>CHAR</td><td>Execution and trading restriction parameters. Will be defaulted to "0" (Day) if missing.<table><tr><th>Value</th><th>Description</th></tr><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>4</td><td>Fill or Kill</td></tr><tr><td>6</td><td>Good till Date</td></tr></table></td></tr>
<tr><td>99</td><td>StopPx</td><td>N</td><td>PRICE</td><td>Stop price.</td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>CHAR</td><td>Describes the specific ExecutionRpt while OrdStatus (39) will always identify the current order status.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>151</td><td>LeavesQty</td><td>Y</td><td>QTY</td><td>Quantity open for further execution. If the OrdStatus (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).</td></tr>
<tr><td>336</td><td>TradingSessionID</td><td>N</td><td>INT</td><td>Identifier for trading session.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Day</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>N</td><td>INT</td><td>Code to identify reason for an Execution Report message sent with ExecType=Restated or used when communicating an unsolicited cancel.
Valid values are listed after this table.</td></tr>
<tr><td>432</td><td>ExpireDate</td><td>N</td><td>LOCALMKT-DATE</td><td>Date of order expiration.</td></tr>
<tr><td>527</td><td>SecondaryExecID</td><td>N</td><td>INT(10)</td><td>Assigned by the party which accepts the order. Can be used to provide the ExecID used by an exchange or executing system.</td></tr>
<tr><td>574</td><td>MatchType</td><td>N</td><td>INT</td><td>The point in the matching process at which this trade was matched.<table><tr><th>Value</th><th>Description</th></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>14</td><td>Continuous Auction</td></tr></table></td></tr>
<tr><td>625</td><td>TradingSessionSubID</td><td>N</td><td>INT</td><td>This field marks orders for a special trading phase.<table><tr><th>Value</th><th>Description</th></tr><tr><td>2</td><td>Opening auction</td></tr><tr><td>4</td><td>Closing auction</td></tr><tr><td>6</td><td>Scheduled intraday auction only</td></tr><tr><td>8</td><td>Auction only</td></tr><tr><td>105</td><td>Special auction</td></tr></table></td></tr>
<tr><td>851</td><td>LastLiquidityInd</td><td>N</td><td>INT</td><td>Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
</table>

Tag	Field Name	Req'd	Data Type	Description
880	TrdMatchID	N	INT(10)	Identifier assigned to a trade by a matching system.
1080	RefOrderID	N	INT(20)	Reference to a private quote. This field will be always delivered together with the field RefOrderIDSource (1081).
1081	RefOrderIDSource	N	CHAR	Identifier related to the value delivered in the field RefOrderID (1080). Required if the ExecutionReport (8) contains a reference to a private quote (field RefOrderID (1080)). Value: 5 — Description: QuoteID (117)
1815	TradingCapacity	N	INT	Trading capacity. 1 — Customer (Agency) 3 — Issuer/Liquidity Provider 5 — Principal (Proprietary) 6 — Market Maker 9 — Riskless Principal 10 — Retail Customer (Agency) 11 — Retail Market Maker
2523	CrossedIndicator	N	INT	Indicator will be delivered in case of deletion or modification due to Self Match Prevention. 1 — Cross rejected
1823	Triggered	N	INT	Indicates if an order has been previously triggered. 0 — Not triggered (Default) 1 — Triggered
25245	BBOSetting	N	INT	Indicator for BBO setting 1 — Yes
25008	FreeText2	N	STRING (1-12)	Second free-format text field for trader-specific or customer-related comments.
25107	FreeText4	N	STRING (1-16)	Forth free-format text field for trader-specific or customer related comments.

Tag	Field Name	Req'd	Data Type	Description
30060	UTransactTime	N	INT(20)	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.
25108	OrderIDSfx	N	INT(10)	Order identification suffix generated by the T7 system. An increase of the peak or overall quantity leads to a new timestamp, loosing time priority and the assignment of a new order id suffix, whereas a reduction maintains the original timestamp and order id suffix.
30625	TradeAtCloseOptIn	N	BOOLEAN	Indicates whether this order is eligible for Trade at Close match. Value: N – Not eligible for Trade at Close match Value: Y – Eligible for Trade at Close match
<Trailer />				

Valid Values of ExecRestatementReason (datatype INT)

Valid Value	Description
0	GT corporate action
1	GT renewal / restatement (no corporate action, order book restatement)
8	Exchange Option
100	Unknown Order State
101	Order Added
102	Order Replaced
103	Order Canceled
105	Immediate or Cancel Order Canceled
107	FOK Order canceled
108	Book Order executed
114	Order has been changed to IOC
122	Instrument State Change
138	Pending New
139	Pending Replace
141	Pending New Applied
142	Pending Replace Applied
146	End od Day Processing
148	Order Expiration Intraday
149	Closing Auction Only Order Activated
150	Closing Auction Only Order Inactivated
151	OAO Order activated
152	OAO Order inactivated
153	AAO Order activated

154	AAO Order inactivated
155	Order Refreshed
159	Intraday Auction Order has been activated
160	Intraday Auction Order has been 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
213	Trailing Stop Update
237	Exceeds maximum quantity
238	Invalid Limit Price
241	User does not exist
242	Session does not exist
243	Invalid Stop Price
245	Instrument does not exist
246	Busines Unit Risk Event
261	Panic Cancel
292	Divident Payment
294	Last Trading Day
295	Trading Parameter Change
296	Currency Change
297	Product Assignment Change / Special Event
298	Reference Price Change
300	Tick Rule Change
316	Quote Request Solution Order Expiry

8.8 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
<Header with MsgType='UCA' />				
<Parties>, cardinality: 1-5, record counter: NoPartyIDs (453), containing occurrences: entering_trader, 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. Value: D – Proprietary custom code Value: P – Short code identifier
452	>PartyRole	Y	INT	Party Role. Value: 12 – Executing trader Value: 36 – Entering trader Value: 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. Value: 21 – Specialist Value: 22 – Algorithm Value: 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. Value: 1 = Firm; 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. Value: D = Proprietary custom code
1464	>TargetPartyRole	Y	INT	PartyRole value within a target party repeating group. Value: 12 = Executing trader; 55 = Session ID
</TargetParties>				
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M = Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 = ISIN
</SecurityAltIDGrp>				

Tag	Field Name	Req'd	Data Type	Description
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 = Auslandskassenverein (AKV); 2 = Girosammelverwahrung (GS); 3 = Streifbandverwahrung (STR); 4 = Wertpapierrechnung (WPR); 5 = Non-collective safe custody securities to be settled via T2S (AKT)
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: 0 = None; 1 = Short period; 2 = Long period; 3 = Only one coupon; 4 = Short - two interest payments due; 5 = Long - two interest payments due; 6 = Perpetual
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: 0 = No; 1 = Yes
</Instrument>				
11	ClOrdID	Y	STRING (1-20)	Unique customer defined order request identifier
1374	MassActionScope	Y	INT	Specifies the session scope of Order Mass Action Request. Value: 6 = All orders for a specific session; 7 = All orders for the own session; 100 = All orders for all sessions

Tag	Field Name	Req'd	Data Type	Description
15	Currency	N	CURRENCY	Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.
44	Price	N	PRICE	Limit price.
54	Side	N	CHAR	Side Value: 1 = Buy; 2 = Sell
1724	OrderOrigination	N	INT	Direct market access identifier. Value: 5 = Direct market access
<Trailer />				

8.9 User Order Mass Action Report

This message informs about mass cancellation events.

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='UBZ' />				
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M – Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 – ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 – Auslandskassenverein (AKV); 2 – Girosammelverwahrung (GS); 3 – Streifbandverwahrung (STR); 4 – Wertpapierrechnung (WPR); 5 – Non-collective safe custody securities to be settled via T2S (AKT)

Tag	Field Name	Req'd	Data Type	Description
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: 0 None; 1 Short period; 2 Long period; 3 Only one coupon; 4 Short - two interest payments due; 5 Long - two interest payments due; 6 Perpetual
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: 0 No; 1 Yes
</Instrument>				
<Parties>, cardinality: 0-4, record counter: NoPartyIDs (453), containing occurrences: entering_trader, entering_firm, executing_trader, session_ID				
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. Value: D Proprietary custom code
452	>PartyRole	Y	INT	Party Role. Value: 7 Entering firm; 12 Executing trader; 36 Entering trader; 55 Session ID

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. Value: 21 Specialist; 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. Value: 1 Firm; 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	>NotAffOrigClOrdID	N	STRING (1-20)	FIX Client Order ID of an order whose cancellation is pending.
</NotAffectedOrdersGrp>				
<AffectedOrdersGrp>, cardinality: unrestricted, record counter: NoAffectedOrders (534)				
535	>AffectedOrderID	Y	INT(20)	Exchange Order ID of a persistent order deleted due to a mass cancellation.
1824	>AffectedOrigClOrdID	N	STRING (1-20)	FIX Client Order ID of a persistent order deleted due to a mass cancellation.
</AffectedOrdersGrp>				
11	ClOrdID	N	STRING (1-20)	Unique customer defined order request identifier

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td>54</td><td>Side</td><td>N</td><td>CHAR</td><td>Side<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>44</td><td>Price</td><td>N</td><td>PRICE</td><td>Limit price.</td></tr>
<tr><td>30018</td><td>UExecInst</td><td>N</td><td>MULTIPLE-VALUESTRING</td><td>Cancellation scope for orders. Quotes are always cancelled by Mass Cancellation Events. 'No value' indicates no order cancellation.<table><tr><th>Value</th><th>Description</th></tr><tr><td>H</td><td>Persistent Order</td></tr><tr><td>Q</td><td>Non-persistent Order</td></tr></table></td></tr>
<tr><td>1369</td><td>MassActionReportID</td><td>Y</td><td>INT(20)</td><td>Transaction timestamp.</td></tr>
<tr><td>28721</td><td>MassActionReason</td><td>Y</td><td>INT</td><td>Reason for mass cancellation.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No special reason</td></tr><tr><td>1</td><td>Trading was stopped</td></tr><tr><td>2</td><td>Emergency</td></tr><tr><td>6</td><td>Session loss or logout</td></tr><tr><td>7</td><td>Duplicate Session Login</td></tr><tr><td>8</td><td>Clearing Risk Control</td></tr><tr><td>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>110</td><td>Volatility Interruption</td></tr><tr><td>111</td><td>Product temporarily not tradeable</td></tr><tr><td>113</td><td>Instrument Stopped</td></tr><tr><td>115</td><td>Instrument Knock Out</td></tr><tr><td>116</td><td>Instrument Sold Out</td></tr><tr><td>117</td><td>Member has been disabled</td></tr><tr><td>118</td><td>Instrument Knock Out has been reverted</td></tr></table></td></tr>
<tr><td colspan="5"><Trailer /></td></tr>
</table>

8.10 Business Message Acknowledgment

This message confirms the succesful processing of the referenced message.

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='U28' />				
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.
<Trailer />				

8.11 Business Message Reject

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

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='j' />				
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.
<Trailer />				

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
100	Requested size too small
101	Requested size too big
104	Trading restriction
106	No valid quote from issuer
107	Sold out
108	RequestForQuote request timed out
109	Exchange (Security) Closed
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 (ClOrdID)
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
10009	BOC order rejected in state other than cont.
10011	Order maintenance not allowed in current state
10012	Order not accepted in Volatility Freeze
10016	Pretrade Risk Limit exceeded
10023	Price exceeds extended price reasonability

8.12 Security Status Definition Request

The Security Status Definition Request is used to send knockout and soldout requests (T7 Boerse Frankfurt).

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='U27' />				
*<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. Value: D — Description: Proprietary custom code
452	>PartyRole	Y	INT	Party Role. Value: 36 — Description: 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. Value: 21 — Description: Specialist Value: 22 — Description: Algorithm Value: 24 — Description: 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. Value: 1 — Description: Firm Value: 2 — Description: Person
</Parties>				

Tag	Field Name	Req'd	Data Type	Description
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M — Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 — ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 — Auslandskassenverein (AKV) 2 — Girosammelverwahrung (GS) 3 — Streifbandverwahrung (STR) 4 — Wertpapierrechnung (WPR) 5 — Non-collective safe custody securities to be settled via T2S (AKT)
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: 0 — None 1 — Short period 2 — Long period 3 — Only one coupon 4 — Short - two interest payments due 5 — Long - two interest payments due 6 — Perpetual

Tag	Field Name	Req'd	Data Type	Description
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: 0 = No; 1 = Yes
</Instrument>				
<EvntGrp>, cardinality: unrestricted, record counter: NoEvents (864)				
865	>EventType	Y	INT	Code to represent the type of event. Value: 26 = Redemption; 100 = Delisting
866	>EventDate	N	LOCALMKT-DATE	Date of event in YYYYMMDD format.
867	>EventPx	N	PRICE	Price of issue at event.
</EvntGrp>				
15	Currency	N	CURRENCY	Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.
30060	UTransactTime	N	INT(20)	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.
320	SecurityReqID	Y	STRING (1-20)	Unique ID of a Security Definition Request.
31965	SecurityStatus-Indicator	N	INT	Current state of the Instrument. Value: 6 = Knocked out; 7 = Knocked out revoked; 12 = Knocked out and suspended
25155	SoldOutIndicator	N	INT	Sold out indicator. Value: 0 = Revert sold out; 1 = Sold out
<Trailer />				

8.13 Security Status

The Security Status message is used as the application level response to a Security Status Definition Request (T7 Boerse Frankfurt).

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='f' />				
320	SecurityReqID	Y	STRING (1-20)	Unique ID of a Security Definition Request.
28781	SecurityStatusReport-ID	N	STRING	Transaction timestamp.
<Trailer />				

8.14 Cross Request

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

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='UDS' />				
<RootParties>, cardinality: 1, record counter: NoRootPartyIDs (1116), containing occurrences: root_entering_trader				
1117	>RootPartyID	Y	STRING (1-10)	Root party identifier.
1118	>RootPartyIDSource	Y	CHAR	Identifies class or source of the RootPartyID (1117) value. Value: D — Proprietary custom code
1119	>RootPartyRole	Y	INT	Identifies the type role of the RootPartyID (1117) specified. Value: 36 — Entering trader
</RootParties>				
<Instrument>		N		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M — Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 — ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28890</td><td>DeliveryType</td><td>N</td><td>INT</td><td>Identifies type of settlement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Auslandskassenverein (AKV)</td></tr><tr><td>2</td><td>Girosammelverwahrung (GS)</td></tr><tr><td>3</td><td>Streifbandverwahrung (STR)</td></tr><tr><td>4</td><td>Wertpapierrechnung (WPR)</td></tr><tr><td>5</td><td>Non-collective safe custody securities to be settled via T2S (AKT)</td></tr></table></td></tr>
<tr><td>28896</td><td>LastCouponDeviation-Indicator</td><td>N</td><td>INT</td><td>Last coupon deviation indicator.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>None</td></tr><tr><td>1</td><td>Short period</td></tr><tr><td>2</td><td>Long period</td></tr><tr><td>3</td><td>Only one coupon</td></tr><tr><td>4</td><td>Short - two interest payments due</td></tr><tr><td>5</td><td>Long - two interest payments due</td></tr><tr><td>6</td><td>Perpetual</td></tr></table></td></tr>
<tr><td>28897</td><td>RefinancingEligibility-Indicator</td><td>N</td><td>INT</td><td>Ability of a security to be accepted for refinancing.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
<tr><td colspan="5"></Instrument></td></tr>
<tr><td>15</td><td>Currency</td><td>N</td><td>CURRENCY</td><td>Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.</td></tr>
<tr><td>38</td><td>OrderQty</td><td>Y</td><td>QTY</td><td>Total Order Quantity.</td></tr>
<tr><td>2672</td><td>CrossRequestID</td><td>Y</td><td>INT(10)</td><td>Unique identifier for cross request. Uniqueness will be completely within the user's responsibility.</td></tr>
<tr><td colspan="5"><Trailer /></td></tr>
</table>

8.15 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 bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M – Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 – ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 – Auslandskassenverein (AKV); 2 – Girosammelverwahrung (GS); 3 – Streifbandverwahrung (STR); 4 – Wertpapierrechnung (WPR); 5 – Non-collective safe custody securities to be settled via T2S (AKT)

Tag	Field Name	Req'd	Data Type	Description
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: 0 None; 1 Short period; 2 Long period; 3 Only one coupon; 4 Short - two interest payments due; 5 Long - two interest payments due; 6 Perpetual
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: 0 No; 1 Yes
</Instrument>				
54	>Side	N	CHAR	Side Value: 1 Buy; 2 Sell
38	>OrderQty	N	QTY	Total Order Quantity.
15	>Currency	N	CURRENCY	Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.
*<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. Value: D Proprietary custom code
452	>PartyRole	Y	INT	Party Role. Value: 36 Entering trader

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. Value: 21 Specialist; 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. Value: 1 Firm; 2 Person
</Parties>				
</QuoteReqGrp>				
131	QuoteReqID	Y	STRING (1-20)	Unique identifier of a quote request message. Must be INT(8) in case of a private quote.
1171	PrivateQuote	N	BOOLEAN	Used to indicate whether the message is sent to request a public or a private quote. Value: Y Private Quote; N Public Quote
25139	RFQRequester-DisclosureInstruction	N	INT	Instruction to disclose the business unit name of the requester of a public quote. Required in requests for public quotes. Value: 0 No; 1 Yes

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28761</td><td>RFQPublishIndicator</td><td>N</td><td>INT</td><td>Recipients of the request for a public quote. Required in requests for public quotes.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Market Data</td></tr><tr><td>2</td><td>Designated Sponsor</td></tr><tr><td>3</td><td>Market Data and Designated Sponsor</td></tr><tr><td>4</td><td>Market Maker and Designated Sponsor</td></tr><tr><td>5</td><td>Market Data, Market Maker and Designated Sponsor</td></tr></table></td></tr>
<tr><td colspan="5"><Trailer /></td></tr>
</table>

8.16 Quote

The Quote message is used as the response to a private Quote Request.

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='S' />				
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M – Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 – ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	N	INT	Identifies type of settlement. Value: 1 – Auslandskassenverein (AKV); 2 – Girosammelverwahrung (GS); 3 – Streifbandverwahrung (STR); 4 – Wertpapierrechnung (WPR); 5 – Non-collective safe custody securities to be settled via T2S (AKT)

Tag	Field Name	Req'd	Data Type	Description
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: 0 None; 1 Short period; 2 Long period; 3 Only one coupon; 4 Short - two interest payments due; 5 Long - two interest payments due; 6 Perpetual
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: 0 No; 1 Yes
</Instrument>				
15	Currency	N	CURRENCY	Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.
117	QuoteID	Y	INT(20)	Unique identifier for quote.
131	QuoteReqID	Y	STRING (1-20)	Unique identifier of a quote request message. Must be INT(8) in case of a private quote.
132	BidPx	N	PRICE	Buy price of a quote.
133	OfferPx	N	PRICE	Sell price of a quote.
134	BidSize	N	QTY	Quantity on a buy side of a quote.
135	OfferSize	N	QTY	Quantity on sell side of a quote.
<Trailer />				

8.17 Trading Session Status

The Trading Session Status message informs about session related events.

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='h' />				
58	Text	N	STRING (1-128)	Free format text string.
336	TradingSessionID	Y	INT	Identifier for trading session. Value: 1 – Day
1368	TradSesEvent	Y	INT	Trading session event type. Value: 103 – End of restatement; 201 – Message transmission ended
340	TradSesStatus	Y	INT	State of the trading session. Value: 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.
<Trailer />				

8.18 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. Value: D — Description: Proprietary custom code
452	>PartyRole	Y	INT	Party Role. 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. 21 — Specialist 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. Value: 1 = Firm; 2 = Person
</Parties>				
75	TradeDate	N	LOCALMKT-DATE	Business date in YYYYMMDD format.
1324	ListUpdateAction	N	CHAR	Invocation or release of a control event. Value: A = Add (Invocation); D = Delete (Release)
1672	PartyDetailStatus	N	INT	Member status. Value: 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.
<Trailer />				

8.19 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. Value: D — Description: Proprietary custom code
452	>PartyRole	Y	INT	Party Role. Value: 12 — Description: Executing trader Value: 59 — Description: 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. Value: 21 — Description: Specialist Value: 22 — Description: Algorithm Value: 24 — Description: 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. Value: 1 = Firm; 2 = Person
</Parties>				
*<RequestingParties>, cardinality: 1-3, record counter: NoRequestingPartyIDs (1657), containing occurrences: requesting_entering_firm, requesting_executing_system, requesting_executing_trader**				
1658	>RequestingPartyID	Y	STRING	Party identifier for the requesting party.
1659	>RequestingPartyIDSource	Y	CHAR	Identifies the source of the RequestingPartyID (1658) value. Value: D = Proprietary custom code
1660	>RequestingPartyRole	Y	INT	Identifies the type or role of the RequestingPartyID (1658) specified. Value: 7 = Entering firm; 12 = Executing trader; 16 = Executing system
</RequestingParties>				
2329	PartyActionType	N	INT	Party Action Type. Value: 1 = Halt Trading; 2 = Reinstate
30060	UTransactTime	Y	INT(20)	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.
75	TradeDate	Y	LOCALMKTDATE	Business date in YYYYMMDD format.
1301	MarketID	Y	EXCHANGE	Market Identifier Code of the trading market according to ISO 10383.
<Trailer />				

8.20 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. Value: D — Description: Proprietary custom code
452	>PartyRole	Y	INT	Party Role. 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. 21 — Specialist 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. Value: 1 = Firm; 2 = Person
</Parties>				
75	TradeDate	Y	LOCALMKT-DATE	Business date in YYYYMMDD format.
1324	ListUpdateAction	N	CHAR	Invocation or release of a control event. Value: A = Add (Invocation); D = Delete (Release)
1767	RiskLimitAction	N	INT	Risk protection action.
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.
<Trailer />				

8.21 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
<Header with MsgType='UCL' />				
<Parties>, cardinality: 1-2, record counter: NoPartyIDs (453), containing occurrences: entering_trader, 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. Value: D — Description: Proprietary custom code
452	>PartyRole	Y	INT	Party Role. Value: 36 — Description: Entering trader Value: 59 — Description: 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. Value: 21 — Description: Specialist Value: 22 — Description: Algorithm Value: 24 — Description: 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. Value: 1 = Firm; 2 = Person
</Parties>				
1300	MarketSegmentID	Y	INT(10)	Product identifier.
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 />				

8.22 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. Value: D – Proprietary custom code
1693	>PartyDetailRole	Y	INT	PartyRole value within a target party repeating group. Value: 59 – Executing unit
1672	>PartyDetailStatus	Y	INT	Member status. Value: 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. Value: 4 – Long Limit; 5 – Short Limit
28776	>RiskLimit-RequestingPartyRole	Y	INT	Requesting party role for a pre-trade risk limit. Value: 4 – Clearing firm; 22 – Exchange; 59 – Executing unit

Tag	Field Name	Req'd	Data Type	Description
28778	>RiskLimitViolation-Indicator	Y	INT	Indicator for a pre-trade risk limit violation. Value: 0 = No; 1 = Yes
28775	>RiskLimitGroup	N	STRING (1-3)	User Pre-Trade risk group
1531	>RiskLimitAmount	N	FLOAT	Risk limit amount
28905	>ActivationDate	N	LOCALMKT-DATE	Business date when change is active
28784	>RiskLimitOpen-Amount	N	FLOAT	Open amount for orders
28785	>RiskLimitNet-PositionAmount	N	FLOAT	Net position amount 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 />				

8.23 Session Details List

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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td colspan="5"><Header with MsgType='U6' /></td></tr>
<tr><td colspan="5"><SessionGrp>, cardinality: unrestricted, record counter: NoSessions (28734)</td></tr>
<tr><td>28766</td><td>>GatewaySessionID</td><td>Y</td><td>INT(10)</td><td>Identifier of an T7 session ID.</td></tr>
<tr><td>28730</td><td>>SessionMode</td><td>Y</td><td>INT</td><td>The session type.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>28735</td><td>>SessionSubMode</td><td>Y</td><td>INT</td><td>The session subtype.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Regular Trading session</td></tr></table></td></tr>
<tr><td>28767</td><td>>SecondarySessionID</td><td>N</td><td>STRING</td><td>FIX session CompID. Set only for FIX LF sessions.</td></tr>
<tr><td colspan="5"></SessionGrp></td></tr>
<tr><td>30060</td><td>UTransactTime</td><td>Y</td><td>INT(20)</td><td>Transaction timestamp. Number of nanoseconds since Jan 1, 1970.</td></tr>
<tr><td colspan="5"><Trailer /></td></tr>
</table>

8.24 Trade Capture Report

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

Tag	Field Name	Req'd	Data Type	Description
<Header with MsgType='AE' />				
<Instrument>		Y		
55	Symbol	Y	STRING (1-10)	T7 product identifier. Cash only: Field must bet set to '[N/A]' in FIX requests where the ISIN is used as instrument identifier.
48	SecurityID	N	INT(20)	T7 instrument identifier.
22	SecurityIDSource	N	STRING (1)	Source of the securityID Value: M – Marketplace-assigned identifier
<SecurityAltIDGrp>, cardinality: 0-1, record counter: NoSecurityAltID (454)				
455	>SecurityAltID	Y	STRING (12)	Security identifier as ISIN
456	>SecurityAltIDSource	Y	STRING (1)	Source of the SecurityAltID (455). Only ISIN is allowed. Value: 4 – ISIN
</SecurityAltIDGrp>				
223	CouponRate	N	PERCENTAGE	The rate of interest that, when multiplied by the principal, par value, or face value of a bond, provides the currency amount of the periodic interest payment. The coupon is always cited, along with maturity, in any quotation of a bond's price.
28890	DeliveryType	Y	INT	Identifies type of settlement. Value: 1 – Auslandskassenverein (AKV) 2 – Girosammelverwahrung (GS) 3 – Streifbandverwahrung (STR) 4 – Wertpapierrechnung (WPR) 5 – Non-collective safe custody securities to be settled via T2S (AKT)

Tag	Field Name	Req'd	Data Type	Description
28896	LastCouponDeviation-Indicator	N	INT	Last coupon deviation indicator. Value: 0 None; 1 Short period; 2 Long period; 3 Only one coupon; 4 Short - two interest payments due; 5 Long - two interest payments due; 6 Perpetual
28897	RefinancingEligibility-Indicator	N	INT	Ability of a security to be accepted for refinancing. Value: 0 No; 1 Yes
</Instrument>				
<RegulatoryTradeIDGrp>, cardinality: 1, record counter: NoRegulatoryTradeIDs (1907)				
1903	>RegulatoryTradeID	N	STRING	Trading Venue Transaction Identifier (TVTIC).
1906	>RegulatoryTrade-IDType	N	INT	Specifies the type of trade identifier provided in RegulatoryTradeID (1903). Value: 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: G Market identifier code

Tag	Field Name	Req'd	Data Type	Description
1119	>RootPartyRole	Y	INT	Identifies the type role of the RootPartyID (1117) specified. Value: 73 – Execution venue
</RootParties>				
<TrdCapRptSideGrp>, cardinality: 1-2, record counter: NoSides (552), containing occurrences: Side1, Side2*				
54	>Side	Y	CHAR	Side of trade. Value: 1 – Buy; 2 – Sell
1005	>SideTradeReportID	N	INT(10)	Used on a multi-sided trade to designate the ReportID.
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.
447	>PartyIDSource	Y	CHAR	Identifies class or source of the PartyID (448) value. Required if PartyID is specified. Value: D – Proprietary custom code; H – Kassenverein number; P – Short code identifier

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td>452</td><td>>PartyRole</td><td>Y</td><td>INT</td><td>Party Role.<table><tr><th>Value</th><th>Description</th></tr><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>10</td><td>Settlement location</td></tr><tr><td>12</td><td>Executing trader</td></tr><tr><td>16</td><td>Executing system</td></tr><tr><td>36</td><td>Entering trader</td></tr><tr><td>55</td><td>Session ID</td></tr><tr><td>59</td><td>Executing unit</td></tr><tr><td>66</td><td>Market Maker</td></tr><tr><td>90</td><td>Settlement Firm</td></tr><tr><td>91</td><td>Settlement Account</td></tr><tr><td>122</td><td>Investment decision maker</td></tr></table></td></tr>
<tr><td>2376</td><td>>PartyRoleQualifier</td><td>N</td><td>INT</td><td>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><tr><th>Value</th><th>Description</th></tr><tr><td>21</td><td>Specialist</td></tr><tr><td>22</td><td>Algorithm</td></tr><tr><td>24</td><td>Natural person</td></tr></table></td></tr>
<tr><td>802</td><td>>NoPartySubIDs</td><td>N</td><td>INT</td><td>Number of PartySubIDs. Only one entry. Only in combination with PartyRole (452) = 7 (Entering firm), 12 (Executing trader) and 36 (Entering trader) possible.</td></tr>
<tr><td>523</td><td>>PartySubID</td><td>N</td><td>STRING (1-6)</td><td>Firm or Trader Short Name, depending on the value of field PartySubIDType(803).</td></tr>
<tr><td>803</td><td>>PartySubIDType</td><td>N</td><td>INT</td><td>Type of PartySubID.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Firm</td></tr><tr><td>2</td><td>Person</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Data Type	Description
</Parties>				
25027	>PartyIDClearingUnit	N	STRING	Party ID Clearing Unit.
25120	>PartyIDSettlement-Unit	N	STRING	Party ID Settlement Unit.
1	>Account	N	STRING (2)	Account.
<ClrInstGrp>, cardinality: 1, record counter: NoClearingInstructions (576)				
577	>ClearingInstruction	N	INT	Indicator to specify if a non-CCP trade is internalised or aggregated. Value: 2 – Bilateral netting only (aggregation); 13 – Self clearing (internalisation)
</ClrInstGrp>				
157	>NumDaysInterest	N	INT	Number of Days of Interest for convertible bonds and fixed income. Value may be negative.
159	>AccruedInterestAmt	N	AMT	Amount of Accrued Interest for convertible bonds and fixed income.
119	>SettlCurrAmt	N	AMT	Total amount due expressed in settlement currency.
155	>SettlCurrFxRate	N	FLOAT	Foreign exchange rate used to compute SettlCurrAmt (119) from Currency (15) to SettlCurrency (120). The exchange rate as a multiplicative factor, converting the settlement amount given in instrument currency into the settlement amount given in settlement currency. The multiplicative factor is calculated as settlement currency exchange rate to Euro divided by instrument currency exchange rate to Euro.
25007	>FreeText1	N	STRING (1-12)	First free-format text field for trader-specific or customer-related comments.
1072	>SideGrossTradeAmt	N	AMT	The gross trade amount for this side of the trade.
1115	>OrderCategory	N	CHAR	Defines the type of interest behind a trade (fill or partial fill). Value: 1 – Order; 2 – Quote

Tag	Field Name	Req'd	Data Type	Description
1444	>SideLiquidityInd	N	INT	Indicates whether the order added or removed liquidity. Field is used only for on-book trades. Value: 1 = Added Liquidity (passive); 2 = Removed Liquidity (aggressive); 4 = Auction (neither passive nor aggressive)
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
40	>OrdType	N	CHAR	Order type. Value: 1 = Market; 2 = Limit; 3 = Stop; 4 = Stop limit; P = Pegged
44	>Price	N	PRICE	Limit price.
151	>LeavesQty	N	QTY	Quantity open for further execution. If the OrdStatus (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.
<OrderAttributeGrp>, cardinality: 0-2, record counter: NoOrderAttributes (2593)				
2594	>OrderAttributeType	N	INT	Type of order attribute. Value: 2 = Liquidity Provision Activity Order
2595	>OrderAttributeValue	N	CHAR	Value associated with the order attribute type specified in OrderAttributeType (2594). Value: Y = Attribute is set.
</OrderAttributeGrp>				
25008	>FreeText2	N	STRING (1-12)	Second free-format text field for trader-specific or customer-related comments.
25107	>FreeText4	N	STRING (1-16)	Forth free-format text field for trader-specific or customer related comments.

Tag	Field Name	Req'd	Data Type	Description
25108	>OrderIDSfx	N	INT(10)	Order identification suffix generated by the T7 system. An increase of the peak or overall quantity leads to a new timestamp, loosing time priority and the assignment of a new order id suffix, whereas a reduction maintains the original timestamp and order id suffix.
</TrdCapRptSideGrp>				
15	Currency	Y	CURRENCY	Currency used for price. The combination of an ISIN with a defined currency will Identify uniquely an instrument.
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.
64	SettlDate	Y	LOCALMKT-DATE	Specific date of trade settlement (Settlement-Date) in YYYYMMDD format.
75	TradeDate	Y	LOCALMKT-DATE	Business date in YYYYMMDD format.
120	SettlCurrency	Y	CURRENCY	Currency code of settlement denomination.
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. Value: Description 3: Confirmed Trade Report 4: Auto Match Incoming 5: Cross Auction 7: Call Auction 11: Auto Match Resting 14: Continuous Auction 15: Retail
828	TrdType	Y	INT	Identifier of the trade type. Value: Description 0: Regular Trade (on-book) 54: OTC 1005: Large in scale 1006: Xetra/Eurex EnLight triggered trade

Tag	Field Name	Req'd	Data Type	Description
830	TransferReason	Y	INT	Reason trade is being transferred Value: 1 = Owner; 2 = Clearer
856	TradeReportType	Y	INT	Type of Trade Report. Value: 0 = Submit; 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: 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.
1390	TradePublishIndicator	N	INT	Indicates if a trade should be or has been published via a market publication service. Value: 2 = Deferred Publication; 3 = Published
1724	OrderOrigination	N	INT	Direct market access identifier. Value: 5 = Direct market access

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>N</td><td>INT</td><td>Trading capacity.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>3</td><td>Issuer/Liquidity Provider</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr><tr><td>10</td><td>Retail Customer (Agency)</td></tr><tr><td>11</td><td>Retail Market Maker</td></tr></table></td></tr>
<tr><td>2489</td><td>PackageID</td><td>N</td><td>INT(10)</td><td>Identifier for a TES trade.</td></tr>
<tr><td>2490</td><td>TradeNumber</td><td>N</td><td>INT</td><td>Execution Counter. Number of Trade Capture Reports belonging to the same price level (match step) of a match event. Field is used only for on-book trades.</td></tr>
<tr><td>28610</td><td>MatchSubType</td><td>N</td><td>INT</td><td>Indicates the call auction type the trade originates from. Field is used only for on-book trades.<table><tr><th>Value</th><th>Description</th></tr><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>5</td><td>Trade at Close</td></tr></table></td></tr>
<tr><td>28758</td><td>NegotiationID</td><td>N</td><td>INT(10)</td><td>ID of a Xetra/Eurex EnLight negotiation.</td></tr>
<tr><td>30060</td><td>UTransactTime</td><td>Y</td><td>INT(20)</td><td>Transaction timestamp. Number of nanoseconds since Jan 1, 1970.</td></tr>
<tr><td colspan="5"><Trailer /></td></tr>
</table>

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)

9.2 Parties

This section contains all occurrences of structure "Parties".

clearing_firm
Clearing firm information.

- PartyID (mandatory)
- PartyRole = CLEARING_FIRM (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_firm_kvno
Executing firm information (Kassenverein number).

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

session_ID
Session ID.

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

specialist_firm
Executing firm information.

- PartyID (mandatory)
- PartyRole = EXECUTING_FIRM (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- PartyRoleQualifier = SPECIALIST (optional)

specialist_trader
Information about the specialist trader (T7 Boerse Frankfurt).

- PartyID (mandatory)
- PartyRole = MARKET_MAKER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- PartySubIDType = PERSON (optional)
- PartyRoleQualifier = SPECIALIST (optional)

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_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)
- SideTradeReportID (mandatory)
- SideTradeID (mandatory)
- Parties (mandatory)
  - occurrences:
    - clearing_firm (mandatory)
    - executing_trader (mandatory)
    - executing_firm (mandatory)
    - executing_unit (mandatory)
    - executing_firm_kvno (mandatory)
    - session_ID (optional)
    - 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)
- PartyIDSettlementUnit (optional)
- Account (optional)
- ClrInstGrp (optional)
  - ClearingInstruction (optional)

- NumDaysInterest (optional)
- AccruedInterestAmt (optional)
- SettlCurrAmt (mandatory)
- SettlCurrFxRate (optional)
- FreeText1 (optional)
- SideGrossTradeAmt (optional)
- OrderCategory (optional)
- SideLiquidityInd (optional)
- OrderID (optional)
- OrdType (optional)
- Price (optional)
- LeavesQty (optional)
- CumQty (optional)
- OrderAttributeGrp (optional)
  - OrderAttributeType (optional)
  - OrderAttributeValue (optional)
- FreeText2 (optional)
- FreeText4 (optional)
- OrderIDSfx (optional)

Side2
Side 2: counterparty information.

- Side (mandatory)
- Parties (mandatory)
  - occurrences:
    - executing_firm (optional)
    - executing_unit (optional)
    - executing_firm_kvno (mandatory)
    - specialist_firm (optional)
    - specialist_trader (optional)

- PartyID (mandatory)
- PartyIDSource (mandatory)
- PartyRole (mandatory)
- PartyRoleQualifier (optional)
- NoPartySubIDs (optional)
- PartySubID (optional)
- PartySubIDType (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)

quantity_check
Quantity validation.

- ValueCheckType = QUANTITY_CHECK (mandatory)
- ValueCheckAction (mandatory)