

Deutsche Börse Group's T7

FIX LF Interface

Cash Message Reference

Release 9.0

FIX LF Version	9.0
FIX LF Subversion	C0001
Build Version	90.650.1.ga-90006050-41
Date	14 April 2021

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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

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 Gateway FIX 4.2 and 4.4 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 9.0 – FIX LF 9.0-C0001

Changes to the T7 Release 9.0 – FIX Gateway Production Version:

- One TCP port for all FIX LF sessions.
- FIX 4.4 only - no FIX 4.2 support.
- No support of cross-market sessions.
- In all FIX LF requests the field *TargetCompID(56)* must be set to the XMIC code (e.g. XETR) the related FIX LF session belongs to.
- In all FIX LF notifications/responses the field *SenderCompID(49)* is set to the related T7 XMIC code (e.g. XETR).
- **Logon** Request (msgType="A"): added field *DefaultCstmAppVerID(1408)*; removed field *TestMessageIndicator(464)*.
- **Logon** Response ("A"): added fields *TradSesMode(339)*, and *DefaultCstmAppVerSubID(28763)*
- Removed field *LastMsgSeqNumProcessed(369)* from the **Header**.
- Field *ExecID(17)* has another format/content.

- All text fields are sent without filling blanks..
- No fragmentation needed: removed field *ULastFragment(30893)* from message [User Order Mass Action Report](#) ("UBZ").
- Removed field *SecondarySessionID (28767)* from message [Session Details List](#) ("U6").
- Order Drop Copy will also provide orders of the ETI HF sessions belonging to the business unit of the related FIX LF session.
- Removed valid values *Market Reset (102)*, *Service resumed (105)*, *No more messages for this trading venue (200)*, *Message processing suspended (202)*, *Message processing resumed (203)* from field *TradSesEvent* in message [Trading Session Status](#) ("h").
- No Password change possible via [Logon](#) ("A"). Please use the SAP portal for maintaining the session password.
- Removed fields *AvgPx(6)*, *PreviouslyReported (570)* from message [Execution Report](#) ("8").
- Changed data type of field *MatchType(574)* from String to Int.
- No need for an XMIC field in outgoing FIX messages since this information is already in the *SenderCompID(49)*.
- Removed field *MarketID(1301)* from messages [Session Details List](#) ("U6"), [User Order Mass Action Report](#) ("UBZ"), [Trading Session Status](#) ("h").
- Removed field *ExDestination(100)* from [Execution Report](#) ("8").
- FIX LF Gateway access details (address and port) are provided via Network Access Guide - documentation only.
- Changed behaviour for [Execution Report](#) ("8") with *OrdStatus (39)* set to 4 (*Canceled*):
 - FIX LF provides Entering and Executing Trader/Firm and some more order information than FIX Gateway.
- Instrument Component:
 - ProductID/SecurityID are provided in the fields *Symbol(55)*/*SecurityID(48)*
 - ISIN is provided in the field *SecurityAltID(455)*.

- Removed field *Currency(15)* from messages [Execution Report \("8"\)](#) and [User Order Mass Action Report \("UBZ"\)](#).
- Entering trader is not set for message [Execution Report \("8"\)](#) with *ExecType (150)* set to *L (Triggered by system)*.
- Removed fields *TriggerType(1100)* and *TriggerPrice(1102)* from message [Execution Report \("8"\)](#). The stop price of OCO orders is provided in field *StopPx (99)*
- Removed field *SecondaryOrderID(198)* from messages [Execution Report \("8"\)](#), and [Trade Capture Report \("AE"\)](#).
- Information about executing session (occurrence: session ID) not always set in message [User Order Mass Action Report \("UBZ"\)](#). Then, the message informs all session of the related business unit about the scope of the cancellation.
- The field *HeartBtInt (108)* in the Session [Logon](#) request message ("A") must be greater than or equal to 30.
- The Session [Logon](#) request message ("A") must be sent within 25 seconds after the TCP connection has been established.
- The message [Session Details List \("U6"\)](#) will provide details for all trading sessions of the own business unit.
- Removed valid value 2 (*Regular Back Office Session*) from field *SessionSubMode (28735)* in message [Session Details List \("U6"\)](#).
- Removed field *ReturnCodeSource (25024)* from messages [Reject \("3"\)](#), [Execution Report \("8"\)](#).
- Removed fields *NotAffOrigClOrdID (1372)*, *AffectedOrigClOrdID (1824)* from message [User Order Mass Action Report \("UBZ"\)](#).
- Changed behavior for Session [Logon](#) request message ("A"):
 - (customer in) sequence number will be reset to 1 if *ResetSeqNumFlag* is set to *Y (Yes, reset Sequence numbers)*.
 - In case of missing required fields, T 7 does not send a [Logout](#) message ("5") and may not close the TCP connection immediately.
- As there is only one FIX LF gateway accesible (at a certain point in time), FIX LF does neither support load balancing nor any kind of failover triggered by FIX LF clients.

- Removed field *PreviouslyReported* (570) from message [Trade Capture Report](#) ("AE").

4 Message Formats

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

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

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

4.1 Data Types

FIX LF supports the following data types:

Data Type	Description
STRING	Alphanumeric free format strings containing characters from the following set: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E.
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.

Data Type	Description
UTCTIMESTAMP (based on STRING)	Time/date combination in YYYYMMDD-HH:MM:SS[.ssssssss] format. The milli/micro/nanosecond part is optional. The FIX LF gateway provides timestamps in seconds only.
PERCENTAGE (based on FLOAT)	FLOAT (3.7) field representing a percentage with 3 digits before decimal point and at most 7 significant decimal places.

5 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 9.0
- Build Number: 90.650.1.ga-90006050-41

6 Message Header and Trailer

6.1 Header

Tag	Field Name	Req'd	Data Type	Description																												
8	BeginString	Y	STRING	Identifies beginning of new message and protocol version. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>FIX.4.4</td> <td>VERSION 44</td> </tr> </tbody> </table>	Value	Description	FIX.4.4	VERSION 44																								
Value	Description																															
FIX.4.4	VERSION 44																															
9	BodyLength	Y	LENGTH	Message length, in bytes, forward to the Check-Sum field.																												
35	MsgType	Y	STRING	Defines the message type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Heartbeat</td> </tr> <tr> <td>1</td> <td>Test Request</td> </tr> <tr> <td>2</td> <td>Resend Request</td> </tr> <tr> <td>3</td> <td>Reject</td> </tr> <tr> <td>4</td> <td>Sequence Reset</td> </tr> <tr> <td>5</td> <td>Logout</td> </tr> <tr> <td>8</td> <td>Execution Report</td> </tr> <tr> <td>A</td> <td>Logon</td> </tr> <tr> <td>j</td> <td>Business Message Reject</td> </tr> <tr> <td>AE</td> <td>Trade Capture Report</td> </tr> <tr> <td>h</td> <td>Trading Session Status</td> </tr> <tr> <td>UBZ</td> <td>User order mass action report</td> </tr> <tr> <td>U6</td> <td>Session Details List</td> </tr> </tbody> </table>	Value	Description	0	Heartbeat	1	Test Request	2	Resend Request	3	Reject	4	Sequence Reset	5	Logout	8	Execution Report	A	Logon	j	Business Message Reject	AE	Trade Capture Report	h	Trading Session Status	UBZ	User order mass action report	U6	Session Details List
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AE	Trade Capture Report																															
h	Trading Session Status																															
UBZ	User order mass action report																															
U6	Session Details List																															
34	MsgSeqNum	Y	SEQNUM	Message sequence number																												
43	PossDupFlag	N	BOOLEAN	Indicates possible retransmission of message with this sequence number. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Original transmission</td> </tr> <tr> <td>Y</td> <td>Possible duplicate</td> </tr> </tbody> </table>	Value	Description	N	Original transmission	Y	Possible duplicate																						
Value	Description																															
N	Original transmission																															
Y	Possible duplicate																															
49	SenderCompID	Y	STRING	Assigned identifier of the party sending the message.																												
52	SendingTime	Y	UTCTIME-STAMP	Time of message transmission.																												
56	TargetCompID	Y	STRING	Assigned identifier of the party receiving the message.																												

Tag	Field Name	Req'd	Data Type	Description						
97	PossResend	N	BOOLEAN	<p>Indicates that message may contain information that has been sent under another sequence number.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Original transmission</td> </tr> <tr> <td>Y</td> <td>Possible Resend</td> </tr> </tbody> </table>	Value	Description	N	Original transmission	Y	Possible Resend
Value	Description									
N	Original transmission									
Y	Possible Resend									
122	OrigSendingTime	N	UTCTIME-STAMP	Required if PossDupFlag (43) = "Y".						

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
Logon	A
Logout	5
Heartbeat	0
Test Request	1
Resend Request	2
Reject	3
Sequence Reset	4

7.1 Logon

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

Tag	Field Name	Req'd	Data Type	Description						
<i><Header with MsgType='A' /></i>										
98	EncryptMethod	Y	INT	Method of encryption. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>0</td> <td>None/other</td> </tr> </table>	Value	Description	0	None/other		
Value	Description									
0	None/other									
108	HeartBtInt	Y	INT	Heartbeat interval (seconds). The value must be greater than or equal to 30.						
554	Password	N	STRING	Password.						
141	ResetSeqNumFlag	N	BOOLEAN	Logon requests with ResetSeqNumFlag (141) set to Y will trigger a reset of Sequence numbers at the participant side only. The Sequence numbering for the messages generated from FIX Gateway will remain unchanged. <table border="1"> <tr> <th>Value</th> <th>Description</th> </tr> <tr> <td>N</td> <td>No</td> </tr> <tr> <td>Y</td> <td>Yes, reset Sequence numbers</td> </tr> </table>	Value	Description	N	No	Y	Yes, reset Sequence numbers
Value	Description									
N	No									
Y	Yes, reset Sequence numbers									
1600	FIXEngineName	N	STRING	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 required in the messages sent to the FIX Gateway.						
1601	FIXEngineVersion	N	STRING	Provides the version of the infrastructure component. This field is required in the messages sent to the FIX Gateway.						
1602	FIXEngineVendor	N	STRING	Provides the name of the vendor providing the infrastructure component. This field is required in the messages sent to the FIX Gateway.						
1603	ApplicationSystem-Name	N	STRING	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 required in the messages sent to the FIX Gateway.						
1604	ApplicationSystem-Version	N	STRING	Provides the version of the application system being used to initiate FIX application messages. This field is required in the messages sent to the FIX Gateway.						

Tag	Field Name	Req'd	Data Type	Description												
1605	ApplicationSystem-Vendor	N	STRING	Provides the vendor of the application system. This field is required in the messages sent to the FIX Gateway.												
1408	DefaultCstmAppVer-ID	Y	STRING	FIX LF version.												
28763	DefaultCstmAppVer-SubID	N	STRING	Interface subversion. Identifies interface changes within one T7 release. Response only. <table border="1" data-bbox="869 734 1286 824"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>C0001</td> <td>Cash subversion</td> </tr> </tbody> </table>	Value	Description	C0001	Cash subversion								
Value	Description															
C0001	Cash subversion															
339	TradSesMode	N	INT	Trading Session Mode. Response only. <table border="1" data-bbox="869 891 1286 1144"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Development</td> </tr> <tr> <td>2</td> <td>Simulation</td> </tr> <tr> <td>3</td> <td>Production</td> </tr> <tr> <td>4</td> <td>Acceptance</td> </tr> <tr> <td>5</td> <td>Disaster Recovery</td> </tr> </tbody> </table>	Value	Description	1	Development	2	Simulation	3	Production	4	Acceptance	5	Disaster Recovery
Value	Description															
1	Development															
2	Simulation															
3	Production															
4	Acceptance															
5	Disaster Recovery															
<i><Trailer /></i>																

7.2 Logout

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

Tag	Field Name	Req'd	Data Type	Description						
<i><Header with MsgType='5' /></i>										
58	Text	N	STRING	Free format text string.						
1409	SessionStatus	N	INT	Session status. <table border="1" data-bbox="868 667 1286 835"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Session logout complete</td> </tr> <tr> <td>5</td> <td>Invalid user name or password</td> </tr> </tbody> </table>	Value	Description	4	Session logout complete	5	Invalid user name or password
Value	Description									
4	Session logout complete									
5	Invalid user name or password									
<i><Trailer /></i>										

7.3 Heartbeat

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

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

7.4 Test Request

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

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

7.6 Reject

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

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

Tag	Field Name	Req'd	Data Type	Description																																										
373	SessionRejectReason	N	INT	Code to identify reason for a session-level Reject message. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Invalid tag number</td> </tr> <tr> <td>1</td> <td>Required tag missing</td> </tr> <tr> <td>2</td> <td>Tag not defined for this message type</td> </tr> <tr> <td>3</td> <td>Undefined tag</td> </tr> <tr> <td>4</td> <td>Tag specified without value</td> </tr> <tr> <td>5</td> <td>Value is incorrect for this tag</td> </tr> <tr> <td>6</td> <td>Incorrect data format for value</td> </tr> <tr> <td>7</td> <td>Decryption problem</td> </tr> <tr> <td>8</td> <td>Signature problem</td> </tr> <tr> <td>9</td> <td>CompID Problem</td> </tr> <tr> <td>10</td> <td>Sending time accuracy problem</td> </tr> <tr> <td>11</td> <td>Invalid msgtype</td> </tr> <tr> <td>12</td> <td>XML Validation Error</td> </tr> <tr> <td>13</td> <td>Tag appears more than once</td> </tr> <tr> <td>14</td> <td>Tag specified out of required order</td> </tr> <tr> <td>15</td> <td>Repeating group fields out of order</td> </tr> <tr> <td>16</td> <td>Incorrect NumInGroup count for repeating group</td> </tr> <tr> <td>17</td> <td>Non 'data' value includes field delimiter</td> </tr> <tr> <td>18</td> <td>Invalid/Unsupported Application Version</td> </tr> <tr> <td>99</td> <td>Other</td> </tr> </tbody> </table>	Value	Description	0	Invalid tag number	1	Required tag missing	2	Tag not defined for this message type	3	Undefined tag	4	Tag specified without value	5	Value is incorrect for this tag	6	Incorrect data format for value	7	Decryption problem	8	Signature problem	9	CompID Problem	10	Sending time accuracy problem	11	Invalid msgtype	12	XML Validation Error	13	Tag appears more than once	14	Tag specified out of required order	15	Repeating group fields out of order	16	Incorrect NumInGroup count for repeating group	17	Non 'data' value includes field delimiter	18	Invalid/Unsupported Application Version	99	Other
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99	Other																																													
25023	ReturnCode	N	INT	Return code.																																										
<Trailer />																																														

7.7 Sequence Reset

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

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

8 Application Messages

Overview of messages contained in this section:

FIX Message	MsgType
Trade Capture Report	AE
Trading Session Status	h
Session Details List	U6
Execution Report	8
User Order Mass Action Report	UBZ
Business Message Reject	j

8.1 Trade Capture Report

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

Tag	Field Name	Req'd	Data Type	Description												
<i><Header with MsgType='AE' /></i>																
<i><Instrument></i>																
55	Symbol	Y	STRING	T7 product identifier. If the ISIN is used as instrument identifier in the FIX request (SecurityAltID (455)), the product identifier is allowed but not required. If no product identifier is provided Symbol (55) must contain '[N/A]'.												
48	SecurityID	Y	INT	T7 instrument identifier.												
22	SecurityIDSource	Y	STRING	Source of the securityID <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>	Value	Description	M	Marketplace-assigned identifier								
Value	Description															
M	Marketplace-assigned identifier															
<i><SecurityAltIDGrp>, cardinality: 1, record counter: NoSecurityAltID</i>																
455	SecurityAltID	Y	STRING	Security identifier as ISIN												
456	SecurityAltIDSource	Y	STRING	Source of the SecurityAltID (455). Only ISIN is allowed. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>ISIN</td> </tr> </tbody> </table>	Value	Description	4	ISIN								
Value	Description															
4	ISIN															
<i></SecurityAltIDGrp></i>																
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table>	Value	Description	1	Auslandskassenverein (AKV)	2	Girosammelverwahrung (GS)	3	Streifbandverwahrung (STR)	4	Wertpapierrechnung (WPR)	5	Non-collective safe custody securities to be settled via T2S (AKT)
Value	Description															
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table>	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
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes										
Value	Description																			
0	No																			
1	Yes																			
<i></Instrument></i>																				
<i><RegulatoryTradeIDGrp>, cardinality: 1, record counter: NoRegulatoryTradeIDs</i>																				
1903	RegulatoryTradeID	N	STRING	Trading Venue Transaction Identifier (TVTIC).																
1906	RegulatoryTradeIDType	N	INT	Specifies the type of trade identifier provided in RegulatoryTradeID (1903). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Trading venue transaction identifier (TVTIC)</td> </tr> </tbody> </table>	Value	Description	5	Trading venue transaction identifier (TVTIC)												
Value	Description																			
5	Trading venue transaction identifier (TVTIC)																			
<i></RegulatoryTradeIDGrp></i>																				
<i><SRQSRelatedTradeIDGrp>, cardinality: unrestricted, record counter: NoSRQSRelatedTradeIDs</i>																				
25152	SRQSRelatedTradeID	N	INT	Provides together with the NegotiationID a link to the corresponding Xetra/Eurex Enlight deal.																
<i></SRQSRelatedTradeIDGrp></i>																				
<i><RootParties>, cardinality: 0-1, record counter: NoRootPartyIDs, containing occurrences: root_execution_venue</i>																				
1117	>RootPartyID	Y	STRING	Root party identifier.																
1118	>RootPartyIDSource	Y	CHAR	Identifies class or source of the RootPartyID (1117) value. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>G</td> <td>Market identifier code</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	G	Market identifier code										
Value	Description																			
D	Proprietary custom code																			
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Executing firm</td> </tr> <tr> <td>12</td> <td>Executing trader</td> </tr> <tr> <td>36</td> <td>Entering trader</td> </tr> <tr> <td>73</td> <td>Execution venue</td> </tr> </tbody> </table>	Value	Description	1	Executing firm	12	Executing trader	36	Entering trader	73	Execution venue
Value	Description													
1	Executing firm													
12	Executing trader													
36	Entering trader													
73	Execution venue													
<i></RootParties></i>														
<i><TrdCapRptSideGrp>, cardinality: 1-2, record counter: NoSides, containing occurrences: Side1 , Side2</i>														
54	>Side	Y	CHAR	Side of trade. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell				
Value	Description													
1	Buy													
2	Sell													
1005	>SideTradeReportID	N	STRING	Used on a multi-sided trade to designate the ReportID.										
1506	>SideTradeID	N	INT	Used to represent the trade ID for each side of the trade assigned by an intermediary.										
<i><Parties>, cardinality: 1-23, record counter: NoPartyIDs</i>														
448	>PartyID	Y	STRING	Party identifier/code. Party identifier/code. See PartyIDSource (447) and PartyRole (452).										
447	>PartyIDSource	Y	CHAR	Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>H</td> <td>Kassenverein number</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	H	Kassenverein number	P	Short code identifier		
Value	Description													
D	Proprietary custom code													
H	Kassenverein number													
P	Short code identifier													

Tag	Field Name	Req'd	Data Type	Description																														
452	>PartyRole	Y	INT	Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>1</td><td>Executing firm</td></tr> <tr><td>3</td><td>Client ID</td></tr> <tr><td>4</td><td>Clearing firm</td></tr> <tr><td>7</td><td>Entering firm</td></tr> <tr><td>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> </tbody> </table>	Value	Description	1	Executing firm	3	Client ID	4	Clearing firm	7	Entering firm	10	Settlement location	12	Executing trader	16	Executing system	36	Entering trader	55	Session ID	59	Executing unit	66	Market Maker	90	Settlement Firm	91	Settlement Account	122	Investment decision maker
Value	Description																																	
1	Executing firm																																	
3	Client ID																																	
4	Clearing firm																																	
7	Entering firm																																	
10	Settlement location																																	
12	Executing trader																																	
16	Executing system																																	
36	Entering trader																																	
55	Session ID																																	
59	Executing unit																																	
66	Market Maker																																	
90	Settlement Firm																																	
91	Settlement Account																																	
122	Investment decision maker																																	
2376	>PartyRoleQualifier	N	INT	Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>21</td><td>Specialist</td></tr> <tr><td>22</td><td>Algorithm</td></tr> <tr><td>24</td><td>Natural person</td></tr> </tbody> </table>	Value	Description	21	Specialist	22	Algorithm	24	Natural person																						
Value	Description																																	
21	Specialist																																	
22	Algorithm																																	
24	Natural person																																	
802	>NoPartySubIDs	N	NUMINGROUP	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	Person (Short name).																														
803	>PartySubIDType	N	INT	Type of PartySubID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>1</td><td>Firm</td></tr> <tr><td>2</td><td>Person</td></tr> </tbody> </table>	Value	Description	1	Firm	2	Person																								
Value	Description																																	
1	Firm																																	
2	Person																																	
</Parties>																																		
25027	>PartyIDClearingUnit	N	STRING	Party ID Clearing Unit.																														

Tag	Field Name	Req'd	Data Type	Description						
25120	>PartyIDSettlement-Unit	N	STRING	Party ID Settlement Unit.						
1	>Account	N	STRING	Account mnemonic as agreed between buy and sell sides.						
<i><ClrInstGrp>, cardinality: 1, record counter: NoClearingInstructions</i>										
577	ClearingInstruction	N	INT	Indicator to specify if a non-CCP trade is internalised or aggregated. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Bilateral netting only (aggregation)</td> </tr> <tr> <td>13</td> <td>Self clearing (internalisation)</td> </tr> </tbody> </table>	Value	Description	2	Bilateral netting only (aggregation)	13	Self clearing (internalisation)
Value	Description									
2	Bilateral netting only (aggregation)									
13	Self clearing (internalisation)									
<i></ClrInstGrp></i>										
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 Settlement Currency (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.						
58	>Text	N	STRING	Free format text string.						
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). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Order</td> </tr> <tr> <td>2</td> <td>Quote</td> </tr> </tbody> </table>	Value	Description	1	Order	2	Quote
Value	Description									
1	Order									
2	Quote									

Tag	Field Name	Req'd	Data Type	Description												
1444	>SideLiquidityInd	N	INT	Indicates whether the order added or removed liquidity. Field is used only for on-book trades. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity (passive)</td> </tr> <tr> <td>2</td> <td>Removed Liquidity (aggressive)</td> </tr> <tr> <td>4</td> <td>Auction (neither passive nor aggressive, includes VDO matching at midpoint)</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity (passive)	2	Removed Liquidity (aggressive)	4	Auction (neither passive nor aggressive, includes VDO matching at midpoint)				
Value	Description															
1	Added Liquidity (passive)															
2	Removed Liquidity (aggressive)															
4	Auction (neither passive nor aggressive, includes VDO matching at midpoint)															
37	>OrderID	N	INT	Exchange Order ID generated by the T7 system.												
40	>OrdType	N	CHAR	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop limit</td> </tr> <tr> <td>P</td> <td>Pegged</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop limit	P	Pegged
Value	Description															
1	Market															
2	Limit															
3	Stop															
4	Stop limit															
P	Pegged															
44	>Price	N	PRICE	Price per unit of quantity (e.g. per share).												
151	>LeavesQty	N	QTY	Quantity open for further execution. If the Ord-Status (39) is Canceled, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty (38) - CumQty (14).												
14	>CumQty	N	QTY	Cumulated executed quantity of an order. Total quantity (e.g. number of shares) filled.												
<i><OrderAttributeGrp>, cardinality: 1-2, record counter: NoOrderAttributes</i>																
2594	>OrderAttributeType	N	INT	Type of order attribute. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Liquidity Provision Activity Order</td> </tr> </tbody> </table>	Value	Description	2	Liquidity Provision Activity Order								
Value	Description															
2	Liquidity Provision Activity Order															
2595	>OrderAttributeValue	N	STRING	Value associated with the order attribute type specified in OrderAttributeType (2594). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Attribute is set.</td> </tr> </tbody> </table>	Value	Description	Y	Attribute is set.								
Value	Description															
Y	Attribute is set.															
<i></OrderAttributeGrp></i>																
25008	>FreeText2	N	STRING	Assigned by the party which originates the order.												
25107	>FreeText4	N	STRING	Free-format text field for trader-specific or customer related comments.												

Tag	Field Name	Req'd	Data Type	Description																
25108	>OrderIDSfx	N	INT	Order identification suffix generated by the T7 system. An increase of the peak or overall quantity leads to a new timestamp, losing time priority and the assignment of a new order id suffix, whereas a reduction maintains the original timestamp and order id suffix.																
<i></TrdCapRptSideGrp></i>																				
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 of this (last) fill.																
32	LastQty	Y	QTY	Quantity (e.g. shares) bought/sold on this (last) fill.																
64	SettlDate	Y	LOCALMKT-DATE	Specific date of trade settlement (Settlement-Date) in YYYYMMDD format.																
75	TradeDate	Y	LOCALMKT-DATE	Indicates date of trade referenced in this message 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. <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>Confirmed Trade Report</td> </tr> <tr> <td>4</td> <td>Auto Match Incoming</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto Match Resting</td> </tr> <tr> <td>12</td> <td>Auto Match at Midpoint (VDO)</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> </tbody> </table>	Value	Description	3	Confirmed Trade Report	4	Auto Match Incoming	5	Cross Auction	7	Call Auction	11	Auto Match Resting	12	Auto Match at Midpoint (VDO)	14	Continuous Auction
Value	Description																			
3	Confirmed Trade Report																			
4	Auto Match Incoming																			
5	Cross Auction																			
7	Call Auction																			
11	Auto Match Resting																			
12	Auto Match at Midpoint (VDO)																			
14	Continuous Auction																			
828	TrdType	Y	INT	Identifier of the trade type. <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trade (on-book)</td> </tr> <tr> <td>54</td> <td>OTC</td> </tr> <tr> <td>1005</td> <td>Large in scale</td> </tr> <tr> <td>1006</td> <td>Xetra/Eurex EnLight triggered trade</td> </tr> </tbody> </table>	Value	Description	0	Regular Trade (on-book)	54	OTC	1005	Large in scale	1006	Xetra/Eurex EnLight triggered trade						
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	STRING	Reason trade is being transferred <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Owner</td> </tr> <tr> <td>2</td> <td>Clearer</td> </tr> </tbody> </table>	Value	Description	1	Owner	2	Clearer										
Value	Description																			
1	Owner																			
2	Clearer																			
856	TradeReportType	Y	INT	Type of Trade Report. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Submit</td> </tr> <tr> <td>2</td> <td>Accept</td> </tr> <tr> <td>5</td> <td>No/Was (Replaced)</td> </tr> <tr> <td>6</td> <td>Trade Report Cancel</td> </tr> <tr> <td>7</td> <td>(Locked-In) Trade Break</td> </tr> <tr> <td>11</td> <td>Alleged New</td> </tr> <tr> <td>13</td> <td>Alleged No/Was</td> </tr> </tbody> </table>	Value	Description	0	Submit	2	Accept	5	No/Was (Replaced)	6	Trade Report Cancel	7	(Locked-In) Trade Break	11	Alleged New	13	Alleged No/Was
Value	Description																			
0	Submit																			
2	Accept																			
5	No/Was (Replaced)																			
6	Trade Report Cancel																			
7	(Locked-In) Trade Break																			
11	Alleged New																			
13	Alleged No/Was																			
880	TrdMatchID	N	INT	Identifier assigned to a trade by a matching system.																
1003	TradeID	Y	INT	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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>200</td> <td>On-Book Trade Notification</td> </tr> <tr> <td>201</td> <td>TES Trade Notification</td> </tr> </tbody> </table>	Value	Description	200	On-Book Trade Notification	201	TES Trade Notification										
Value	Description																			
200	On-Book Trade Notification																			
201	TES Trade Notification																			
1126	OrigTradeID	N	INT	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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Deferred Publication</td> </tr> <tr> <td>3</td> <td>Published</td> </tr> </tbody> </table>	Value	Description	2	Deferred Publication	3	Published										
Value	Description																			
2	Deferred Publication																			
3	Published																			
1724	OrderOrigination	N	INT	Direct market access identifier. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Direct market access</td> </tr> </tbody> </table>	Value	Description	5	Direct market access												
Value	Description																			
5	Direct market access																			

Tag	Field Name	Req'd	Data Type	Description												
1815	TradingCapacity	N	INT	Trading capacity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>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> </tbody> </table>	Value	Description	1	Customer (Agency)	3	Issuer/Liquidity Provider	5	Principal (Proprietary)	6	Market Maker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
3	Issuer/Liquidity Provider															
5	Principal (Proprietary)															
6	Market Maker															
9	Riskless Principal															
2489	PackageID	N	INT	Identifier for a TES trade.												
2490	TradeNumber	N	INT	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.												
28610	MatchSubType	N	INT	Indicates the call auction type the trade originates from. Field is used only for on-book trades. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Opening auction</td> </tr> <tr> <td>2</td> <td>Closing auction</td> </tr> <tr> <td>3</td> <td>Intraday auction</td> </tr> <tr> <td>4</td> <td>Circuit breaker auction</td> </tr> <tr> <td>5</td> <td>Trade at Close</td> </tr> </tbody> </table>	Value	Description	1	Opening auction	2	Closing auction	3	Intraday auction	4	Circuit breaker auction	5	Trade at Close
Value	Description															
1	Opening auction															
2	Closing auction															
3	Intraday auction															
4	Circuit breaker auction															
5	Trade at Close															
28758	NegotiationID	N	STRING	ID of a Xetra/Eurex EnLight negotiation.												
30060	UTransactTime	Y	STRING	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.												
<i><Trailer /></i>																

8.2 Trading Session Status

The Trading Session Status message informs about session related events.

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

8.3 Session Details List

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

Tag	Field Name	Req'd	Data Type	Description										
<i><Header with MsgType='U6' /></i>														
<i><SessionGrp>, cardinality: unrestricted, record counter: NoSessions</i>														
28766	GatewaySessionID	Y	INT	The gateway session ID.										
28730	SessionMode	Y	INT	The session type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>ETI High Frequency session</td> </tr> <tr> <td>1</td> <td>ETI Low Frequency session</td> </tr> <tr> <td>2</td> <td>T7 GUI session</td> </tr> <tr> <td>3</td> <td>FIX LF session</td> </tr> </tbody> </table>	Value	Description	0	ETI High Frequency session	1	ETI Low Frequency session	2	T7 GUI session	3	FIX LF session
Value	Description													
0	ETI High Frequency session													
1	ETI Low Frequency session													
2	T7 GUI session													
3	FIX LF session													
28735	SessionSubMode	Y	INT	The session subtype. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trading session</td> </tr> <tr> <td>1</td> <td>FIX Trading session</td> </tr> </tbody> </table>	Value	Description	0	Regular Trading session	1	FIX Trading session				
Value	Description													
0	Regular Trading session													
1	FIX Trading session													
<i></SessionGrp></i>														
30060	UTransactTime	Y	STRING	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.										
<i><Trailer /></i>														

8.4 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, reject orders.

Tag	Field Name	Req'd	Data Type	Description																														
<i><Header with MsgType='8' /></i>																																		
<i><Parties>, cardinality: 0-5, record counter: NoPartyIDs, containing occurrences: entering_firm , entering_trader , executing_trader , executing_unit , session_ID</i>																																		
448	>PartyID	Y	STRING	Party identifier/code. Party identifier/code. See PartyIDSource (447) and PartyRole (452).																														
447	>PartyIDSource	Y	CHAR	Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>H</td> <td>Kassenverein number</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	H	Kassenverein number	P	Short code identifier																						
Value	Description																																	
D	Proprietary custom code																																	
H	Kassenverein number																																	
P	Short code identifier																																	
452	>PartyRole	Y	INT	Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>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> </tbody> </table>	Value	Description	1	Executing firm	3	Client ID	4	Clearing firm	7	Entering firm	10	Settlement location	12	Executing trader	16	Executing system	36	Entering trader	55	Session ID	59	Executing unit	66	Market Maker	90	Settlement Firm	91	Settlement Account	122	Investment decision maker
Value	Description																																	
1	Executing firm																																	
3	Client ID																																	
4	Clearing firm																																	
7	Entering firm																																	
10	Settlement location																																	
12	Executing trader																																	
16	Executing system																																	
36	Entering trader																																	
55	Session ID																																	
59	Executing unit																																	
66	Market Maker																																	
90	Settlement Firm																																	
91	Settlement Account																																	
122	Investment decision maker																																	

Tag	Field Name	Req'd	Data Type	Description								
2376	>PartyRoleQualifier	N	INT	Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>21</td> <td>Specialist</td> </tr> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>24</td> <td>Natural person</td> </tr> </tbody> </table>	Value	Description	21	Specialist	22	Algorithm	24	Natural person
Value	Description											
21	Specialist											
22	Algorithm											
24	Natural person											
802	>NoPartySubIDs	N	NUMINGROUP	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	Person (Short name).								
803	>PartySubIDType	N	INT	Type of PartySubID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Firm</td> </tr> <tr> <td>2</td> <td>Person</td> </tr> </tbody> </table>	Value	Description	1	Firm	2	Person		
Value	Description											
1	Firm											
2	Person											
</Parties>												
<Instrument>												
55	Symbol	Y	STRING	T7 product identifier. If the ISIN is used as instrument identifier in the FIX request (SecurityAltID (455)), the product identifier is allowed but not required. If no product identifier is provided Symbol (55) must contain '[N/A]'.								
48	SecurityID	Y	INT	T7 instrument identifier.								
22	SecurityIDSource	Y	STRING	Source of the securityID <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>	Value	Description	M	Marketplace-assigned identifier				
Value	Description											
M	Marketplace-assigned identifier											
<SecurityAltIDGrp>, cardinality: 1, record counter: NoSecurityAltID												
455	SecurityAltID	Y	STRING	Security identifier as ISIN								
456	SecurityAltIDSource	Y	STRING	Source of the SecurityAltID (455). Only ISIN is allowed. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>ISIN</td> </tr> </tbody> </table>	Value	Description	4	ISIN				
Value	Description											
4	ISIN											

Tag	Field Name	Req'd	Data Type	Description																
<i></SecurityAltIDGrp></i>																				
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table>	Value	Description	1	Auslandskassenverein (AKV)	2	Girosammelverwahrung (GS)	3	Streifbandverwahrung (STR)	4	Wertpapierrechnung (WPR)	5	Non-collective safe custody securities to be settled via T2S (AKT)				
Value	Description																			
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table>	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
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes										
Value	Description																			
0	No																			
1	Yes																			
<i></Instrument></i>																				
<i><PegInstructions></i>																				
211	PegOffsetValue	N	PRICE	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836).																

Tag	Field Name	Req'd	Data Type	Description						
836	PegOffsetType	N	INT	Type of Peg Offset value. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Price</td> </tr> <tr> <td>4</td> <td>Percentage</td> </tr> </tbody> </table>	Value	Description	0	Price	4	Percentage
Value	Description									
0	Price									
4	Percentage									
<i></PegInstructions></i>										
<i><MtchgInst>, cardinality: 1, record counter: NoMatchInst</i>										
1625	MatchInst	N	INT	Matching Instruction for the order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Do not match</td> </tr> </tbody> </table>	Value	Description	2	Do not match		
Value	Description									
2	Do not match									
28744	MatchInstCrossID	N	INT	Numeric identifier. Contains the Self Match Prevention ID.						
<i></MtchgInst></i>										
<i><DisplayInstruction></i>										
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)). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Initial</td> </tr> <tr> <td>3</td> <td>Random</td> </tr> </tbody> </table>	Value	Description	1	Initial	3	Random
Value	Description									
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".						
<i></DisplayInstruction></i>										
<i><OrderEventGrp>, cardinality: 1, record counter: NoOrderEvents</i>										

Tag	Field Name	Req'd	Data Type	Description										
1796	OrderEventType	N	INT	Information about the status of pending transactions after locked stock (T7 Boerse Frankfurt). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Status after locked Stock - Pending requests discarded</td> </tr> <tr> <td>101</td> <td>Status after locked Stock - Pending request executed</td> </tr> <tr> <td>102</td> <td>Status after locked Stock - Pending request rejected</td> </tr> </tbody> </table>	Value	Description	100	Status after locked Stock - Pending requests discarded	101	Status after locked Stock - Pending request executed	102	Status after locked Stock - Pending request rejected		
Value	Description													
100	Status after locked Stock - Pending requests discarded													
101	Status after locked Stock - Pending request executed													
102	Status after locked Stock - Pending request rejected													
<i></OrderEventGrp></i>														
11	CIOrdID	N	STRING	Unique identifier of an order related task (request) as assigned by the buy-side.										
14	CumQty	Y	QTY	Cumulated executed quantity of an order. Total quantity (e.g. number of shares) filled.										
17	ExecID	Y	INT	The field provides a unique identifier and can be used for the identification of duplicate order messages.										
18	ExecInst	N	MULTIPLE-VALUESTRING	Instructions for order handling on exchange trading floor. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by space. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>H</td> <td>Reinstate on trading system failure (persistent)</td> </tr> <tr> <td>Q</td> <td>Cancel on trading system failure (non-persistent)</td> </tr> <tr> <td>a</td> <td>Trailing Stop Peg</td> </tr> <tr> <td>6</td> <td>Participate don't initiate (Book or cancel)</td> </tr> </tbody> </table>	Value	Description	H	Reinstate on trading system failure (persistent)	Q	Cancel on trading system failure (non-persistent)	a	Trailing Stop Peg	6	Participate don't initiate (Book or cancel)
Value	Description													
H	Reinstate on trading system failure (persistent)													
Q	Cancel on trading system failure (non-persistent)													
a	Trailing Stop Peg													
6	Participate don't initiate (Book or cancel)													
31	LastPx	N	PRICE	Price of this (last) fill.										
32	LastQty	N	QTY	Quantity (e.g. shares) bought/sold on this (last) fill.										
37	OrderID	Y	INT	Exchange Order ID generated by the T7 system.										
38	OrderQty	Y	QTY	Quantity ordered. This represents the number of shares for equities or par, face or nominal value for FI instruments.										

Tag	Field Name	Req'd	Data Type	Description																				
39	OrdStatus	Y	CHAR	Identifies current status of order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Canceled</td> </tr> <tr> <td>6</td> <td>Pending cancel</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>A</td> <td>Pending new</td> </tr> <tr> <td>E</td> <td>Pending replace</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Canceled	6	Pending cancel	8	Rejected	9	Suspended	A	Pending new	E	Pending replace
Value	Description																							
0	New																							
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6	Pending cancel																							
8	Rejected																							
9	Suspended																							
A	Pending new																							
E	Pending replace																							
40	OrdType	N	CHAR	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop limit</td> </tr> <tr> <td>P</td> <td>Pegged</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop limit	P	Pegged								
Value	Description																							
1	Market																							
2	Limit																							
3	Stop																							
4	Stop limit																							
P	Pegged																							
41	OrigClOrdID	N	STRING	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.																				
44	Price	N	PRICE	Price per unit of quantity (e.g. per share).																				
54	Side	Y	CHAR	Side of order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell														
Value	Description																							
1	Buy																							
2	Sell																							
58	Text	N	STRING	Free format text string.																				
59	TimelnForce	N	CHAR	Specifies how long the order remains in effect. Absence of this field is interpreted as DAY. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day</td> </tr> <tr> <td>1</td> <td>Good till Cancel</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel</td> </tr> <tr> <td>4</td> <td>Fill or Kill</td> </tr> <tr> <td>5</td> <td>Good till Crossing</td> </tr> <tr> <td>6</td> <td>Good till Date</td> </tr> </tbody> </table>	Value	Description	0	Day	1	Good till Cancel	3	Immediate or Cancel	4	Fill or Kill	5	Good till Crossing	6	Good till Date						
Value	Description																							
0	Day																							
1	Good till Cancel																							
3	Immediate or Cancel																							
4	Fill or Kill																							
5	Good till Crossing																							
6	Good till Date																							
99	StopPx	N	PRICE	Price per unit of quantity (e.g. per share).																				

Tag	Field Name	Req'd	Data Type	Description																												
150	ExecType	Y	CHAR	<p>Describes the specific ExecutionRpt while Ord-Status (39) will always identify the current order status.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partial fill</td> </tr> <tr> <td>2</td> <td>Fill</td> </tr> <tr> <td>4</td> <td>Canceled</td> </tr> <tr> <td>5</td> <td>Replace</td> </tr> <tr> <td>6</td> <td>Pending cancel</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>A</td> <td>Pending new</td> </tr> <tr> <td>D</td> <td>Restated</td> </tr> <tr> <td>E</td> <td>Pending replace</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>L</td> <td>Triggered by system</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partial fill	2	Fill	4	Canceled	5	Replace	6	Pending cancel	8	Rejected	9	Suspended	A	Pending new	D	Restated	E	Pending replace	F	Trade	L	Triggered by system
Value	Description																															
0	New																															
1	Partial fill																															
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A	Pending new																															
D	Restated																															
E	Pending replace																															
F	Trade																															
L	Triggered by system																															
151	LeavesQty	Y	QTY	<p>Quantity open for further execution. If the Ord-Status (39) is Canceled, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise $LeavesQty = OrderQty (38) - CumQty (14)$.</p>																												
336	TradingSessionID	N	INT	<p>Identifier for trading session.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Day</td> </tr> </tbody> </table>	Value	Description	1	Day																								
Value	Description																															
1	Day																															
378	ExecRestatement-Reason	N	INT	<p>Code to identify reason for an Execution Report message sent with ExecType=Restated or used when communicating an unsolicited cancel.</p> <p>Valid values are listed after this table.</p>																												
432	ExpireDate	N	LOCALMKT-DATE	<p>Date of order expiration (last day the order can trade), always expressed in terms of the local market date. The time at which the order expires is determined by the local market's business practices.</p>																												
527	SecondaryExecID	N	INT	<p>Assigned by the party which accepts the order. Can be used to provide the ExecID used by an exchange or executing system.</p>																												

Tag	Field Name	Req'd	Data Type	Description														
574	MatchType	N	INT	<p>The point in the matching process at which this trade was matched.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto Match Incoming</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto Match Resting</td> </tr> <tr> <td>12</td> <td>Auto Match at Midpoint (VDO)</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> </tbody> </table>	Value	Description	4	Auto Match Incoming	5	Cross Auction	7	Call Auction	11	Auto Match Resting	12	Auto Match at Midpoint (VDO)	14	Continuous Auction
Value	Description																	
4	Auto Match Incoming																	
5	Cross Auction																	
7	Call Auction																	
11	Auto Match Resting																	
12	Auto Match at Midpoint (VDO)																	
14	Continuous Auction																	
625	TradingSessionSubID	N	INT	<p>Optional market assigned sub identifier for a trading session.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening auction</td> </tr> <tr> <td>4</td> <td>Closing auction</td> </tr> <tr> <td>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> </tbody> </table>	Value	Description	2	Opening auction	4	Closing auction	6	Scheduled intraday auction only	8	Auction only	105	Special auction		
Value	Description																	
2	Opening auction																	
4	Closing auction																	
6	Scheduled intraday auction only																	
8	Auction only																	
105	Special auction																	
851	LastLiquidityInd	N	INT	<p>Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Add Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction (neither passive nor aggressive, includes VDO matching at midpoint)</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered One-cancels-the-other Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> </tbody> </table>	Value	Description	1	Add Liquidity	2	Removed Liquidity	4	Auction (neither passive nor aggressive, includes VDO matching at midpoint)	5	Triggered Stop Order	6	Triggered One-cancels-the-other Order	7	Triggered Market Order
Value	Description																	
1	Add Liquidity																	
2	Removed Liquidity																	
4	Auction (neither passive nor aggressive, includes VDO matching at midpoint)																	
5	Triggered Stop Order																	
6	Triggered One-cancels-the-other Order																	
7	Triggered Market Order																	
880	TrdMatchID	N	INT	<p>Identifier assigned to a trade by a matching system.</p>														
1080	RefOrderID	N	INT	<p>Reference to a private quote. This field will be always delivered together with the field RefOrderIDSource (1081).</p>														

Tag	Field Name	Req'd	Data Type	Description												
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)). <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>QuoteID (117)</td> </tr> </tbody> </table>	Value	Description	5	QuoteID (117)								
Value	Description															
5	QuoteID (117)															
1815	TradingCapacity	N	INT	Trading capacity. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>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> </tbody> </table>	Value	Description	1	Customer (Agency)	3	Issuer/Liquidity Provider	5	Principal (Proprietary)	6	Market Maker	9	Riskless Principal
Value	Description															
1	Customer (Agency)															
3	Issuer/Liquidity Provider															
5	Principal (Proprietary)															
6	Market Maker															
9	Riskless Principal															
2523	CrossedIndicator	N	INT	Indicator will be delivered in case of deletion or modification due to Self Match Prevention. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cross rejected</td> </tr> </tbody> </table>	Value	Description	1	Cross rejected								
Value	Description															
1	Cross rejected															
1823	Triggered	N	INT	Indicates if an order has been previously triggered. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not triggered (Default)</td> </tr> <tr> <td>1</td> <td>Triggered</td> </tr> </tbody> </table>	Value	Description	0	Not triggered (Default)	1	Triggered						
Value	Description															
0	Not triggered (Default)															
1	Triggered															
2404	ComplianceText	N	STRING	Identification of the actual trader behind a transaction, required by Market Surveillance.												
25008	FreeText2	N	STRING	Assigned by the party which originates the order.												
25107	FreeText4	N	STRING	Free-format text field for trader-specific or customer related comments.												
25125	VolumeDiscoveryPrice	N	PRICE	Indicates the second limit price of a volume discovery order.												
25023	ReturnCode	N	INT	Return code.												
25025	ReturnCodeText	N	STRING	Error text.												
30060	UTransactTime	N	STRING	Transaction timestamp. Number of nanoseconds since Jan 1, 1970.												

Tag	Field Name	Req'd	Data Type	Description						
25108	OrderIDSfx	N	INT	Order identification suffix generated by the T7 system. An increase of the peak or overall quantity leads to a new timestamp, losing 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. <table border="1" data-bbox="868 696 1286 902"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Not eligible for Trade at Close match</td> </tr> <tr> <td>Y</td> <td>Eligible for Trade at Close match</td> </tr> </tbody> </table>	Value	Description	N	Not eligible for Trade at Close match	Y	Eligible for Trade at Close match
Value	Description									
N	Not eligible for Trade at Close match									
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 of 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 Executed
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	Business Unit Risk Event
261	Panic Cancel
292	Dividend Payment
294	Last Trading Day
295	Trading Parameter Change
296	Currency Change
297	Product Assignment Change / Special Event
298	Reference Price Change
300	Tick Rule Change
316	Quote Request Solution Order Expiry

8.5 User Order Mass Action Report

This message informs about unsolicited mass cancellation events.

Tag	Field Name	Req'd	Data Type	Description												
<i><Header with MsgType='UBZ' /></i>																
<i><Instrument></i>																
55	Symbol	Y	STRING	T7 product identifier. If the ISIN is used as instrument identifier in the FIX request (SecurityAltID (455)), the product identifier is allowed but not required. If no product identifier is provided Symbol (55) must contain '[N/A]'.												
48	SecurityID	Y	INT	T7 instrument identifier.												
22	SecurityIDSource	Y	STRING	Source of the securityID <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>Marketplace-assigned identifier</td> </tr> </tbody> </table>	Value	Description	M	Marketplace-assigned identifier								
Value	Description															
M	Marketplace-assigned identifier															
<i><SecurityAltIDGrp>, cardinality: 1, record counter: NoSecurityAltID</i>																
455	SecurityAltID	Y	STRING	Security identifier as ISIN												
456	SecurityAltIDSource	Y	STRING	Source of the SecurityAltID (455). Only ISIN is allowed. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>ISIN</td> </tr> </tbody> </table>	Value	Description	4	ISIN								
Value	Description															
4	ISIN															
<i></SecurityAltIDGrp></i>																
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table>	Value	Description	1	Auslandskassenverein (AKV)	2	Girosammelverwahrung (GS)	3	Streifbandverwahrung (STR)	4	Wertpapierrechnung (WPR)	5	Non-collective safe custody securities to be settled via T2S (AKT)
Value	Description															
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <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> </tbody> </table>	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
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. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No</td> </tr> <tr> <td>1</td> <td>Yes</td> </tr> </tbody> </table>	Value	Description	0	No	1	Yes										
Value	Description																			
0	No																			
1	Yes																			
<i></Instrument></i>																				
<i><Parties>, cardinality: 3-4, record counter: NoPartyIDs, containing occurrences: entering_trader , entering_firm , executing_trader , session_ID</i>																				
448	>PartyID	Y	STRING	Party identifier/code. Party identifier/code. See PartyIDSource (447) and PartyRole (452).																
447	>PartyIDSource	Y	CHAR	Identifies class or source of the PartyID (448) value. Required if PartyID is specified. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D</td> <td>Proprietary custom code</td> </tr> <tr> <td>H</td> <td>Kassenverein number</td> </tr> <tr> <td>P</td> <td>Short code identifier</td> </tr> </tbody> </table>	Value	Description	D	Proprietary custom code	H	Kassenverein number	P	Short code identifier								
Value	Description																			
D	Proprietary custom code																			
H	Kassenverein number																			
P	Short code identifier																			

Tag	Field Name	Req'd	Data Type	Description																														
452	>PartyRole	Y	INT	Party Role. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>1</td><td>Executing firm</td></tr> <tr><td>3</td><td>Client ID</td></tr> <tr><td>4</td><td>Clearing firm</td></tr> <tr><td>7</td><td>Entering firm</td></tr> <tr><td>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> </tbody> </table>	Value	Description	1	Executing firm	3	Client ID	4	Clearing firm	7	Entering firm	10	Settlement location	12	Executing trader	16	Executing system	36	Entering trader	55	Session ID	59	Executing unit	66	Market Maker	90	Settlement Firm	91	Settlement Account	122	Investment decision maker
Value	Description																																	
1	Executing firm																																	
3	Client ID																																	
4	Clearing firm																																	
7	Entering firm																																	
10	Settlement location																																	
12	Executing trader																																	
16	Executing system																																	
36	Entering trader																																	
55	Session ID																																	
59	Executing unit																																	
66	Market Maker																																	
90	Settlement Firm																																	
91	Settlement Account																																	
122	Investment decision maker																																	
2376	>PartyRoleQualifier	N	INT	Indicates the nature of value submitted in the field PartyID (448). PartyRoleQualifier (2376) = 21 (Specialist) and 22 (Algorithm) are only possible together with PartyIDSource (447) = 'D'. PartyRoleQualifier (2376) = 24 (Natural person) is only possible together with PartyIDSource (447) = 'P'. PartyRoleQualifier (2376) = 21 (Specialist) is not allowed in request messages. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>21</td><td>Specialist</td></tr> <tr><td>22</td><td>Algorithm</td></tr> <tr><td>24</td><td>Natural person</td></tr> </tbody> </table>	Value	Description	21	Specialist	22	Algorithm	24	Natural person																						
Value	Description																																	
21	Specialist																																	
22	Algorithm																																	
24	Natural person																																	
802	>NoPartySubIDs	N	NUMINGROUP	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	Person (Short name).																														
803	>PartySubIDType	N	INT	Type of PartySubID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>1</td><td>Firm</td></tr> <tr><td>2</td><td>Person</td></tr> </tbody> </table>	Value	Description	1	Firm	2	Person																								
Value	Description																																	
1	Firm																																	
2	Person																																	
</Parties>																																		
<NotAffectedOrdersGrp>, cardinality: unrestricted, record counter: NoNotAffectedOrders																																		

Tag	Field Name	Req'd	Data Type	Description																																		
1371	NotAffectedOrderID	N	INT	Exchange Order ID of an order whose cancellation is pending.																																		
</NotAffectedOrdersGrp>																																						
<AffectedOrdersGrp>, cardinality: unrestricted, record counter: NoAffectedOrders																																						
535	AffectedOrderID	N	STRING	Exchange Order ID of a persistent order deleted due to a mass cancellation.																																		
</AffectedOrdersGrp>																																						
54	Side	N	CHAR	Side <table border="1" data-bbox="869 698 1286 828"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell																												
Value	Description																																					
1	Buy																																					
2	Sell																																					
44	Price	N	PRICE	Price per unit of quantity (e.g. per share).																																		
30018	UExeclnst	N	MULTIPLE-VALUESTRING	Reason for mass cancellation. <table border="1" data-bbox="869 931 1286 1137"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>H</td> <td>Reinstate on trading system failure (persistent)</td> </tr> <tr> <td>Q</td> <td>Cancel on trading system failure (non-persistent)</td> </tr> </tbody> </table>	Value	Description	H	Reinstate on trading system failure (persistent)	Q	Cancel on trading system failure (non-persistent)																												
Value	Description																																					
H	Reinstate on trading system failure (persistent)																																					
Q	Cancel on trading system failure (non-persistent)																																					
1369	MassActionReportID	Y	INT	Transaction timestamp.																																		
28721	MassActionReason	Y	INT	Reason for mass cancellation. <table border="1" data-bbox="869 1240 1286 2033"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No special reason</td> </tr> <tr> <td>1</td> <td>Trading was stopped</td> </tr> <tr> <td>2</td> <td>Emergency</td> </tr> <tr> <td>6</td> <td>Session loss or logout</td> </tr> <tr> <td>7</td> <td>Duplicate Session Login</td> </tr> <tr> <td>8</td> <td>Clearing Risk Control</td> </tr> <tr> <td>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>118</td> <td>Instrument Knock Out has been reverted</td> </tr> </tbody> </table>	Value	Description	0	No special reason	1	Trading was stopped	2	Emergency	6	Session loss or logout	7	Duplicate Session Login	8	Clearing Risk Control	100	Internal connection loss	105	Product State Halt	106	Product State Holiday	107	Instrument Suspended	110	Volatility Interruption	111	Product temporarily not tradeable	113	Instrument Stopped	115	Instrument Knock Out	116	Instrument Sold Out	118	Instrument Knock Out has been reverted
Value	Description																																					
0	No special reason																																					
1	Trading was stopped																																					
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113	Instrument Stopped																																					
115	Instrument Knock Out																																					
116	Instrument Sold Out																																					
118	Instrument Knock Out has been reverted																																					
<Trailer />																																						

8.6 Business Message Reject

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

Tag	Field Name	Req'd	Data Type	Description														
<i><Header with MsgType='j' /></i>																		
45	RefSeqNum	Y	SEQNUM	Reference message Sequence number.														
58	Text	N	STRING	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. <table border="1" data-bbox="869 795 1284 1131"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Other</td> </tr> <tr> <td>1</td> <td>Unknown ID</td> </tr> <tr> <td>3</td> <td>Unsupported message type</td> </tr> <tr> <td>4</td> <td>Application not available</td> </tr> <tr> <td>5</td> <td>Conditionally required field missing</td> </tr> <tr> <td>6</td> <td>Not authorized</td> </tr> </tbody> </table>	Value	Description	0	Other	1	Unknown ID	3	Unsupported message type	4	Application not available	5	Conditionally required field missing	6	Not authorized
Value	Description																	
0	Other																	
1	Unknown ID																	
3	Unsupported message type																	
4	Application not available																	
5	Conditionally required field missing																	
6	Not authorized																	
379	BusinessRejectRefID	N	STRING	The value of the business-level ID field on the message being referenced.														
<i><Trailer /></i>																		

9 Occurrences

9.1 OrderAttributeGrp

This section contains all occurrences of structure "OrderAttributeGrp".

liquidity_provision_activity_order

- OrderAttributeType = LIQUIDITY_PROVISION_ACTIVITY_ORDER (mandatory)
- OrderAttributeValue (mandatory)

risk_reduction_order

- OrderAttributeType = RISK_REDUCTION_ORDER (mandatory)
- OrderAttributeValue (mandatory)

9.2 Parties

This section contains all occurrences of structure "Parties".

clearing_firm

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

clearing_unit

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

client_id

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

entering_firm

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

entering_trader

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

executing_firm

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

executing_firm_kvno

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

executing_trader

- PartyID (mandatory)
- PartyRole = EXECUTING_TRADER (mandatory)
- PartyIDSource = PROPRIETARYCUSTOMCODE (mandatory)
- PartySubIDType = PERSON (mandatory)

executing_unit

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

execution_identifier

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

investment_identifier

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

session_ID

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

specialist_firm

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

specialist_trader

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

9.3 RootParties

This section contains all occurrences of structure "RootParties".

root_execution_venue

- RootPartyID (mandatory)
- RootPartyIDSource = Market_identifier_code (mandatory)
- RootPartyRole = Execution_venue (mandatory)

9.4 TrdCapRptSideGrp

This section contains all occurrences of structure "TrdCapRptSideGrp".

Side1

- Side (mandatory)
- SideTradeReportID (mandatory)
- SideTradeID (mandatory)
- Parties
 - clearing_firm
 - executing_trader
 - executing_firm
 - executing_unit
 - executing_firm_kvno
 - session_ID
 - client_id
 - investment_identifier
 - execution_identifier
 - clearing_firm
- PartyIDClearingUnit (mandatory)
- PartyIDSettlementUnit (mandatory)
- Account (mandatory)
- ClrInstGrp
- NumDaysInterest (mandatory)
- AccruedInterestAmt (mandatory)
- SettlCurrAmt (mandatory)
- SettlCurrFxRate (mandatory)
- Text (mandatory)
- SideGrossTradeAmt (mandatory)
- OrderCategory (mandatory)
- SideLiquidityInd (mandatory)
- OrderID (mandatory)

- OrdType (mandatory)
- Price (mandatory)
- LeavesQty (mandatory)
- CumQty (mandatory)
- OrderAttributeGrp
- FreeText2 (mandatory)
- FreeText4 (mandatory)
- OrderIDSfx (mandatory)

Side2

- Side (mandatory)
- Parties
 - [executing_firm](#)
 - [executing_unit](#)
 - [executing_firm_kvno](#)
 - [specialist_firm](#)
 - [specialist_trader](#)

A Appendix