

Deutsche Börse Group's T7

Enhanced Order Drop Copy Interface

Derivatives Message Reference

Release 13.1

EDCI Version	13.1
EDCI Subversion	D0001
Build Version	131.270.1.ga-131002080-22
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Contents

1 List of Abbreviations

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

EDCI	Enhanced Drop Copy Interface
OCO	One Cancels the Other (order)
SMP	Self Match Prevention
XML	eXtensible Markup Language
XSD	XML Schema Definition

2 Introduction

The T7 Enhanced Drop Copy Interface (EDCI) is a service for both Trading participants and Clearing members providing order information.

Clearing members will be able to monitor the order book activity of their Non-clearing members (NCMs) in real time, allowing them to react pro-actively before risk positions accumulate. This offering complements the existing Trade Drop Copy service offered to the clearing members.

Trading participants will have access to a comprehensive overview of all order activities impacting the order book, including the lean orders..

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

The chapter [Message Formats](#) provides the detailed message formats and fields. An introduction to the [XML Interface Description](#) and important message flows are provided in the appendix.

In addition to this document a corresponding XML representation and the schema files are published.

3 Message Formats

The following chapters provide details on the administrative and application messages used by EDCI. 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 EDC Gateway currently uses, in the same field.

The Interface Version will allow the participant to recognize that EDCI has changed. The Build Number shows to which EDCI XML file, EDCI XSD file, exchange software the EDCI message reference belongs to.

3.1 Message Fragmentation

In case the complete data of a transaction does not fit into a single message, EDCI automatically sends a sequence of messages to the participant.

The field *LastFragment (893)* in the corresponding header structure indicates whether the current message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction or if the application should wait for further messages in order to retrieve the full data set.

3.2 Data Types

EDCI supports the following data types:

EDCI Data Type	Description	No Value
signed int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, signed integers two's complement representation.	1 byte signed int: 0x80 2 byte signed int: 0x8000 4 byte signed int: 0x80000000 8 byte signed int: 0x8000000000000000
unsigned int	Little endian byte order. Supported are 1, 2, 4 and 8-byte, unsigned integers.	1 byte unsigned int: 0xFF 2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFF
Fixed String	Length information specifies the fixed size. Encoded as character array. Completely filled with valid characters (space padding if required).	0x00 at the first position
Fixed String (0- terminable)	Length information specifies the fixed size. Encoded as character array optionally 0-terminable (minimum string size of 1). XML file: attribute "isTerminable" is set to true. Padding after 0-terminator required up to fixed size.	0x00 at the first position
Variable String	Length information specifies the maximum possible size. Separate counter field specifies the transmitted string size. XML file: attribute "variableSize" set to true. The message is filled up to a multiple of 8 bytes and truncated.	0x00 at the first position (if the field is not the last one of a certain message) OR the related counter field specifying the transmitted string size is set to 0.
Counter	This data type represents an unsigned integer as a counter for arrays of variable size.	see 1 byte unsigned int and 2 byte unsigned int respectively
LocalMktDate	Date of Local Market (as opposed to UTC) in YYYYMMDD 4 byte unsigned binary format. Example: date 10.09.2014 is represented by a 4 byte unsigned integer number 20140910.	see 4 byte unsigned int

EDCI Data Type	Description	No Value
PriceType	Price in integer format including 8 decimals. For certain asset classes, prices may have negative values.	see 8 byte signed int
Qty	Quantity in integer format including 4 decimals.	see 8 byte signed int
UTCTimestamp	Date and time, in UTC, represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970).	see 8 byte unsigned int
char	String of length 1.	0x00

4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 13.1
- Build Number: 131.270.1.ga-131002080-22

Additionally, EDCI clients implementing interface version '13.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the EDCI versions '13.0' and '13.1'.

4.1 Session Layer

EDCI Message	Sender	FIX Message	MsgType (35)
Session Logon	Participant	Logon	A
Session Logon Response	EDC Gateway	Logon	A
Heartbeat	Participant	Heartbeat	0
Heartbeat Notification	EDC Gateway	Heartbeat	0
Session Logout	Participant	Logout	5
Session Logout Response	EDC Gateway	Logout	5
Reject	EDC Gateway	Reject	3
Session Logout Notification	EDC Gateway	Logout	5
Session List Notification	EDC Gateway	SessionDetailsListResponse	U6
Partition List Notification	EDC Gateway	SessionDetailsListResponse	U6

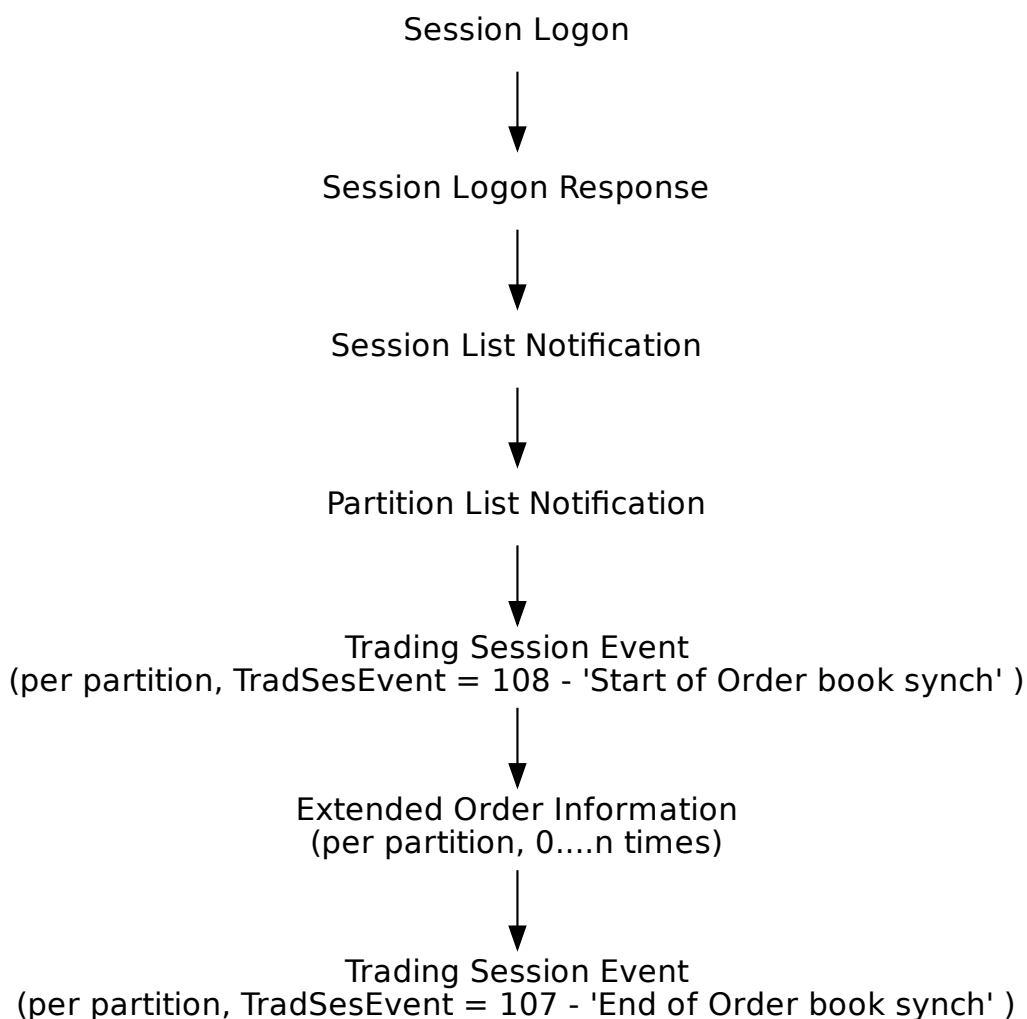
4.2 Order Handling

EDCI Message	Sender	FIX Message	MsgType (35)
Trading Session Event	EDC Gateway	TradingSessionStatus	h
Extended Order Information	EDC Gateway	ExecutionReport	8
Order (Mass) Cancellation Notification	EDC Gateway	OrderMassActionReport	BZ

5 Session Layer

5.1 Session Logon

This message must be the first message sent by the participant to the assigned gateway authenticating the T7 EDC session. Password change is not supported.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCl message layout. Value: 10000 (Logon, MsgType = A)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39020	Pad2	U	2	6	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	8	unsigned int	Message sequence number used by the participant for requests sent to the gateway. Must be set to 1.
39040	Pad4	U	4	12	Fixed String	not used
<i><MessageBody></i>						
108	HeartBtInt	N	4	16	unsigned int	Heartbeat interval (milliseconds). If heartbeat Interval equal 0, gateway will not take any action for skipped heartbeats (only allowed for non-production environments) not set: gateway will define interval.
20055	PartyIDSessionID	Y	4	20	unsigned int	Session ID.
1408	DefaultCstmAppVer-ID	Y	30	24	Fixed String (0-terminable)	Indicates the EDC interface version the participant application uses (see front page). Valid characters: \x20, \x22-\x7B, \x7D, \x7E
554	Password	Y	32	54	Fixed String (0-terminable)	Password. Valid characters: 0-9, A-Z, a-z, \x21, \x23, \x24, \x25, \x26, \x2A, \x2B, \x2D, \x2F, \x3D, \x40, \x5F
39020	Pad2	U	2	86	Fixed String	not used

5.2 Session Logon Response

This message confirms the Session Logon request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 EDCl message layout. Value: 10001 (Logon, MsgType = A)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeader></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway.						
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	28	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1238 1409 1368"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	29	Fixed String	not used						
<i><MessageBody></i>												
108	HeartBtInt	Y	4	32	unsigned int	Actual heartbeat interval (in milliseconds), gateway overrides out of range value or sets to default if logon omits the field.						
25004	SessionInstanceID	Y	4	36	unsigned int	Session ID.						
1301	MarketID	Y	2	40	unsigned int	Market ID. <table border="1" data-bbox="991 1727 1409 1856"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>XEUR</td> </tr> <tr> <td>2</td> <td>XEEE</td> </tr> </tbody> </table>	Value	Description	1	XEUR	2	XEEE
Value	Description											
1	XEUR											
2	XEEE											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
339	TradSesMode	Y	1	42	unsigned int	Trading Session Mode <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Development</td> </tr> <tr> <td>2</td> <td>Simulation</td> </tr> <tr> <td>3</td> <td>Production</td> </tr> <tr> <td>4</td> <td>Acceptance</td> </tr> <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																	
1408	DefaultCstmAppVer-ID	Y	30	43	Fixed String (0-terminable)	The default custom application version ID that is the default for a session. Valid characters: \x20, \x22-\x7B, \x7D, \x7E												
28763	DefaultCstmAppVer-SubID	Y	5	73	Fixed String	EDCI subversion. Identifies EDCI changes within one EDCI version. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>D0001</td> <td>subversion</td> </tr> </tbody> </table>	Value	Description	D0001	subversion								
Value	Description																	
D0001	subversion																	
39020	Pad2	U	2	78	Fixed String	not used												

5.3 Heartbeat

The Heartbeat message is used by the T7 EDC gateway to monitor the status of the communication link to the EDC client during periods of inactivity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCl message layout. Value: 10011 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used

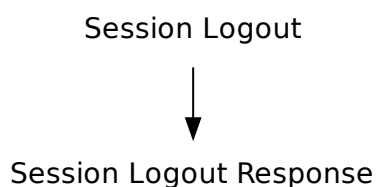
5.4 Heartbeat Notification

The Heartbeat notification may be used by the EDC client to monitor the status of the communication link to the T7 EDC gateway during periods of inactivity.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10023 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.

5.5 Session Logout

Session Logout request.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderIn></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10002 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<i><RequestHeader></i>						
34	MsgSeqNum	Y	4	8	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
39040	Pad4	U	4	12	Fixed String	not used

5.6 Session Logout Response

This message confirms the Session Logout request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10003 (Logout, MsgType = 5)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeader></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway.						
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	28	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1238 1410 1368"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	29	Fixed String	not used						

5.7 Reject

All rejections and errors on an application and session level are communicated via the FIX standard Reject (3) message.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCl message layout. Value: 10010 (Reject, MsgType = 3)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><ResponseHeader></i>												
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.						
52	SendingTime	Y	8	16	UTCTimestamp	Outgoing timestamp; filled always by the gateway.						
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.						
893	LastFragment	Y	1	28	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1274 1409 1406"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
39030	Pad3	U	3	29	Fixed String	not used						
<i><MessageBody></i>												

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																																
373	SessionRejectReason	Y	4	32	unsigned 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>1</td> <td>Required Tag Missing</td> </tr> <tr> <td>5</td> <td>Value is incorrect (out of range) for this tag</td> </tr> <tr> <td>7</td> <td>Decoding problem</td> </tr> <tr> <td>11</td> <td>Invalid TemplateID</td> </tr> <tr> <td>16</td> <td>Incorrect NumInGroup count for repeating group</td> </tr> <tr> <td>99</td> <td>Other</td> </tr> <tr> <td>101</td> <td>Stale request was not forwarded to T7</td> </tr> <tr> <td>103</td> <td>Service not available</td> </tr> <tr> <td>105</td> <td>Error converting response or broadcast</td> </tr> <tr> <td>152</td> <td>Heartbeat violation error</td> </tr> <tr> <td>200</td> <td>Internal technical error</td> </tr> <tr> <td>210</td> <td>Validation Error</td> </tr> <tr> <td>217</td> <td>Session login limit (per time interval) reached</td> </tr> <tr> <td>226</td> <td>Limit of outstanding session/user logins reached (per Business Unit)</td> </tr> <tr> <td>227</td> <td>Limit of outstanding session/user logins reached (per Session)</td> </tr> </tbody> </table>	Value	Description	1	Required Tag Missing	5	Value is incorrect (out of range) for this tag	7	Decoding problem	11	Invalid TemplateID	16	Incorrect NumInGroup count for repeating group	99	Other	101	Stale request was not forwarded to T7	103	Service not available	105	Error converting response or broadcast	152	Heartbeat violation error	200	Internal technical error	210	Validation Error	217	Session login limit (per time interval) reached	226	Limit of outstanding session/user logins reached (per Business Unit)	227	Limit of outstanding session/user logins reached (per Session)
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226	Limit of outstanding session/user logins reached (per Business Unit)																																					
227	Limit of outstanding session/user logins reached (per Session)																																					
30354	VarTextLen	Y	2	36	Counter	Number of used bytes for field VarText (30355).																																
1409	SessionStatus	Y	1	38	unsigned int	Session status. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Session active</td> </tr> <tr> <td>4</td> <td>Session logout complete</td> </tr> </tbody> </table>	Value	Description	0	Session active	4	Session logout complete																										
Value	Description																																					
0	Session active																																					
4	Session logout complete																																					
30355	VarText	Y	2000	39	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E																																

5.8 Session Logout Notification

The Session Logout Notification message is used to inform about an unsolicited session logout triggered by the operator of the T7 system or by the T7 system itself.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10012 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
<i><MessageBody></i>						
30354	VarTextLen	Y	2	16	Counter	Number of used bytes for field VarText (30355).
30355	VarText	Y	2000	18	Variable String	Error text. Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E

5.9 Session List Notification

Returns a list of trading sessions the EDCI session can receive data from.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description										
<i><MessageHeaderOut></i>																
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.										
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10036 (Session-DetailsListResponse, MsgType = U6)										
39020	Pad2	U	2	6	Fixed String	not used										
<i><NotifHeader></i>																
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.										
<i><MessageBody></i>																
28734	NoSessions	Y	2	16	Counter											
39060	Pad6	U	6	18	Fixed String	not used										
<i><SessionsGrp> Cardinality: 1-1000, Record counter: NoSessions</i>																
20055	>PartyIDSessionID	Y	4	24	unsigned int	Session ID.										
28730	>SessionMode	Y	1	28	unsigned int	<table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>ETI HF</td> </tr> <tr> <td>2</td> <td>ETI LF</td> </tr> <tr> <td>3</td> <td>GUI</td> </tr> <tr> <td>4</td> <td>FIX LF</td> </tr> </tbody> </table>	Value	Description	1	ETI HF	2	ETI LF	3	GUI	4	FIX LF
Value	Description															
1	ETI HF															
2	ETI LF															
3	GUI															
4	FIX LF															
22001	>PartyExecutingFirm	Y	5	29	Fixed String	The executing/owning business unit Valid characters: A-Z, 0-9, \x20										
39060	>Pad6	U	6	34	Fixed String	not used										

5.10 Partition List Notification

Returns a list of trading partitions the EDCI session can receive data from.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<i><MessageHeaderOut></i>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10037 (SessionDetailsListResponse, MsgType = U6)
39020	Pad2	U	2	6	Fixed String	not used
<i><NotifHeader></i>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
<i><MessageBody></i>						
28735	NoPartitions	Y	1	16	Counter	Specifies the number of partitions in a Partition List Notification.
39070	Pad7	U	7	17	Fixed String	not used
<i><PartitionGrp> Cardinality: 0-100, Record counter: NoPartitions</i>						
5948	>PartitionID	Y	2	24	unsigned int	Grouping of T7 products.
39060	>Pad6	U	6	26	Fixed String	not used

6 Order Handling

6.1 Trading Session Event

This message indicates an order book invalidation. This message is followed by a replay of the recent order book data.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10903 (TradingSessionStatus, MsgType = h)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.						
20059	PartyIDExecutingUnit	N	4	16	unsigned int	Business Unit ID.						
5948	PartitionID	Y	2	20	unsigned int	Grouping of T7 products.						
1180	ApplID	Y	1	22	unsigned int	Identifier for an EDCI data stream. <table border="1" data-bbox="991 1160 1412 1245"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>OrderDropCopy Data</td> </tr> </tbody> </table>	Value	Description	12	OrderDropCopy Data		
Value	Description											
12	OrderDropCopy Data											
893	LastFragment	Y	1	23	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1442 1412 1570"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><MessageBody></i>												
75	TradeDate	N	4	24	LocalMktDate	Business date. Set if there is a defined business day for the partition, i.e. the first product assigned to the partition has been set to state 'Start-Of-Day'.						
1300	MarketSegmentID	N	4	28	signed int	Product identifier. Only set if TradesEvent = 103(End of Restatement)						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description	
1368	TradSesEvent	Y	1	32	unsigned int	Trading session event type	
						Value	Description
						103	End of Restatement
						104	End of Service
						107	End of Order book synchronization
						108	Start of Order book synchronization
109	Order book reset						
39070	Pad7	U	7	33	Fixed String	not used	

6.2 Extended Order Information

This message format is used to send order book data as snapshot or update message.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10901 (ExecutionReport, MsgType = 8)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.						
20059	PartyIDExecutingUnit	N	4	16	unsigned int	Business Unit ID.						
5948	PartitionID	Y	2	20	unsigned int	Grouping of T7 products.						
1180	ApplID	Y	1	22	unsigned int	Identifier for an EDCI data stream. <table border="1" data-bbox="991 1037 1409 1122"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>OrderDropCopy Data</td> </tr> </tbody> </table>	Value	Description	12	OrderDropCopy Data		
Value	Description											
12	OrderDropCopy Data											
893	LastFragment	Y	1	23	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1323 1409 1447"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><MessageBody></i>												
37	OrderID	Y	8	24	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.						
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.						
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.						
48	SecurityID	Y	8	48	signed int	Instrument identifier.						
17	ExecID	Y	8	56	UTCTimestamp	Transaction timestamp.						
44	Price	N	8	64	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
99	StopPx	N	8	72	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
151	LeavesQty	Y	8	80	Qty	Remaining quantity of an order.
14	CumQty	Y	8	88	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	96	Qty	Total quantity canceled for this order.
38	OrderQty	Y	8	104	Qty	Total Order Quantity.
20003	PartyIDClientID	N	8	112	unsigned int	MiFID field: Client Identifier field (ESMA Field 3 (Section A)) used to identify the client of an order for agent account of the member or participant of the trading venue. If the Client Identifier field is not provided for agent orders, then they will be rejected. For orders sent with Trading Capacity Proprietary or Market Making, the Client Identifier field may remain empty.
20122	PartyIDInvestment-DecisionMaker	N	8	120	unsigned int	MiFID field: Investment decision within firm (ESMA Field 4 (Section A)) is the code used to identify the person or the algorithm within the member or participant of the Trading Venue who is responsible for the investment decision.
25123	ExecutingTrader	N	8	128	unsigned int	MiFID field: Executing Trader data Field (ESMA Field 5 (Section A)) used to identify the person or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.
432	ExpireDate	N	4	140	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
20055	PartyIDSessionID	N	4	144	unsigned int	Owning Session ID
20012	PartyIDExecuting-Trader	N	4	148	unsigned int	Owning User ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																								
1227	ProductComplex	Y	1	152	unsigned int	<p>This field qualifies an instrument type on T7.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Simple instrument</td> </tr> <tr> <td>2</td> <td>Standard Option Strategy</td> </tr> <tr> <td>3</td> <td>Non-Standard Option Strategy</td> </tr> <tr> <td>4</td> <td>Volatility Strategy</td> </tr> <tr> <td>5</td> <td>Futures Spread</td> </tr> <tr> <td>6</td> <td>Inter-Product Spread</td> </tr> <tr> <td>7</td> <td>Standard Future Strategy</td> </tr> <tr> <td>8</td> <td>Pack and Bundle</td> </tr> <tr> <td>9</td> <td>Strip</td> </tr> <tr> <td>13</td> <td>Non-Standard Volatility Strategy</td> </tr> <tr> <td>14</td> <td>Total Return Future Strategy</td> </tr> </tbody> </table>	Value	Description	1	Simple instrument	2	Standard Option Strategy	3	Non-Standard Option Strategy	4	Volatility Strategy	5	Futures Spread	6	Inter-Product Spread	7	Standard Future Strategy	8	Pack and Bundle	9	Strip	13	Non-Standard Volatility Strategy	14	Total Return Future Strategy
Value	Description																													
1	Simple instrument																													
2	Standard Option Strategy																													
3	Non-Standard Option Strategy																													
4	Volatility Strategy																													
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6	Inter-Product Spread																													
7	Standard Future Strategy																													
8	Pack and Bundle																													
9	Strip																													
13	Non-Standard Volatility Strategy																													
14	Total Return Future Strategy																													
39	OrdStatus	Y	1	153	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	0	New	1	Partially filled	2	Filled	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended										
Value	Description																													
0	New																													
1	Partially filled																													
2	Filled																													
4	Cancelled																													
6	Pending Cancel (i.e. result of Order Cancel Request)																													
9	Suspended																													
150	ExecType	Y	1	154	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> <tr> <td>D</td> <td>Restated</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> </tbody> </table>	Value	Description	0	New	4	Cancelled	5	Replaced	6	Pending Cancel (e.g. result of Order Cancel Request)	9	Suspended	D	Restated	L	Triggered	F	Trade						
Value	Description																													
0	New																													
4	Cancelled																													
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9	Suspended																													
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L	Triggered																													
F	Trade																													

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
54	Side	Y	1	155	unsigned int	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																	
40	OrdType	Y	1	156	unsigned int	Order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Market</td> </tr> <tr> <td>2</td> <td>Limit</td> </tr> <tr> <td>3</td> <td>Stop</td> </tr> <tr> <td>4</td> <td>Stop Limit</td> </tr> </tbody> </table>	Value	Description	1	Market	2	Limit	3	Stop	4	Stop Limit		
Value	Description																	
1	Market																	
2	Limit																	
3	Stop																	
4	Stop Limit																	
574	MatchType	N	1	157	unsigned int	The point in the matching process at which this trade was matched. The value 3 (reporting from recognized markets) represents trades entered by Market Supervision <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Auto-match incoming order</td> </tr> <tr> <td>5</td> <td>Cross Auction</td> </tr> <tr> <td>7</td> <td>Call Auction</td> </tr> <tr> <td>11</td> <td>Auto match resting order</td> </tr> <tr> <td>13</td> <td>Liquidity Improvement Cross</td> </tr> </tbody> </table>	Value	Description	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	11	Auto match resting order	13	Liquidity Improvement Cross
Value	Description																	
4	Auto-match incoming order																	
5	Cross Auction																	
7	Call Auction																	
11	Auto match resting order																	
13	Liquidity Improvement Cross																	
1815	TradingCapacity	Y	1	158	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Customer (Agency)</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	5	Principal (Proprietary)	6	Market Maker				
Value	Description																	
1	Customer (Agency)																	
5	Principal (Proprietary)																	
6	Market Maker																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
59	TimelnForce	N	1	159	unsigned int	Execution and trading restriction parameters supported by T7. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Day (GFD)</td> </tr> <tr> <td>1</td> <td>Good Till Cancelled (GTC) - Standard Orders only</td> </tr> <tr> <td>3</td> <td>Immediate or Cancel (IOC)</td> </tr> <tr> <td>4</td> <td>Fill Or Kill (FOK)</td> </tr> <tr> <td>6</td> <td>Good Till Date (GTD) - Standard Orders only</td> </tr> </tbody> </table>	Value	Description	0	Day (GFD)	1	Good Till Cancelled (GTC) - Standard Orders only	3	Immediate or Cancel (IOC)	4	Fill Or Kill (FOK)	6	Good Till Date (GTD) - Standard Orders only
Value	Description																	
0	Day (GFD)																	
1	Good Till Cancelled (GTC) - Standard Orders only																	
3	Immediate or Cancel (IOC)																	
4	Fill Or Kill (FOK)																	
6	Good Till Date (GTD) - Standard Orders only																	
18	Execlnst	N	1	160	unsigned int	Instructions for order handling. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Persistent Order (FIX value 'H')</td> </tr> <tr> <td>2</td> <td>Non-persistent Order (FIX value 'Q')</td> </tr> <tr> <td>3</td> <td>Persistent and non-persistent orders affected (FIX value 'H Q')</td> </tr> <tr> <td>5</td> <td>Persistent and Book or Cancel order (FIX value 'H 6')</td> </tr> <tr> <td>6</td> <td>Non-persistent and Book or Cancel order (FIX value 'Q 6')</td> </tr> </tbody> </table>	Value	Description	1	Persistent Order (FIX value 'H')	2	Non-persistent Order (FIX value 'Q')	3	Persistent and non-persistent orders affected (FIX value 'H Q')	5	Persistent and Book or Cancel order (FIX value 'H 6')	6	Non-persistent and Book or Cancel order (FIX value 'Q 6')
Value	Description																	
1	Persistent Order (FIX value 'H')																	
2	Non-persistent Order (FIX value 'Q')																	
3	Persistent and non-persistent orders affected (FIX value 'H Q')																	
5	Persistent and Book or Cancel order (FIX value 'H 6')																	
6	Non-persistent and Book or Cancel order (FIX value 'Q 6')																	
1823	Triggered	N	1	161	unsigned int	<table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Triggered</td> </tr> <tr> <td>1</td> <td>Triggered Stop</td> </tr> <tr> <td>2</td> <td>Triggered OCO</td> </tr> </tbody> </table>	Value	Description	0	Not Triggered	1	Triggered Stop	2	Triggered OCO				
Value	Description																	
0	Not Triggered																	
1	Triggered Stop																	
2	Triggered OCO																	
625	TradingSessionSubID	N	1	162	unsigned int	Marks a certain order to be included in a defined auction. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening or opening auction</td> </tr> <tr> <td>4</td> <td>Closing or closing auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> </tbody> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	8	Any auction				
Value	Description																	
2	Opening or opening auction																	
4	Closing or closing auction																	
8	Any auction																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
28703	ApplSeqIndicator	N	1	163	unsigned int	Indicates if the order is a Lean Order or a Standard Order. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No Recovery Required</td> </tr> <tr> <td>1</td> <td>Recovery Required</td> </tr> </tbody> </table>	Value	Description	0	No Recovery Required	1	Recovery Required
Value	Description											
0	No Recovery Required											
1	Recovery Required											
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	164	unsigned int	MiFID field: Qualifier for field PartyIdInvestmentDecisionMaker. Members/participants will have the possibility to specify an Investment qualifier value to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
25124	ExecutingTrader-Qualifier	N	1	165	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>22</td> <td>Algo</td> </tr> <tr> <td>24</td> <td>Human/Natural person</td> </tr> </tbody> </table>	Value	Description	22	Algo	24	Human/Natural person
Value	Description											
22	Algo											
24	Human/Natural person											
1362	NoFills	Y	1	166	Counter	Specifies the number of partial fills included in this Execution Report.						
2523	CrossedIndicator	Y	1	167	unsigned int	Indicates SMP involvement. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>No crossing (Order not subject to crossing)</td> </tr> <tr> <td>1</td> <td>Cross rejected (Order subject to crossing and match prevented)</td> </tr> </tbody> </table>	Value	Description	0	No crossing (Order not subject to crossing)	1	Cross rejected (Order subject to crossing and match prevented)
Value	Description											
0	No crossing (Order not subject to crossing)											
1	Cross rejected (Order subject to crossing and match prevented)											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
1031	CustOrderHandling-Inst	N	1	168	Fixed String	Customer Order Handling Instruction <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>W</td> <td>Desk</td> </tr> <tr> <td>Y</td> <td>Electronic</td> </tr> <tr> <td>C</td> <td>Vendor-provided Platform billed by Executing Broker</td> </tr> <tr> <td>G</td> <td>Sponsored Access via Exchange API or FIX provided by Executing Broker</td> </tr> <tr> <td>H</td> <td>Premium Algorithmic Trading Provider billed by Executing Broker</td> </tr> <tr> <td>D</td> <td>Other, including Other-provided Screen</td> </tr> <tr> <td>*</td> <td>More values</td> </tr> </tbody> </table>	Value	Description	W	Desk	Y	Electronic	C	Vendor-provided Platform billed by Executing Broker	G	Sponsored Access via Exchange API or FIX provided by Executing Broker	H	Premium Algorithmic Trading Provider billed by Executing Broker	D	Other, including Other-provided Screen	*	More values
Value	Description																					
W	Desk																					
Y	Electronic																					
C	Vendor-provided Platform billed by Executing Broker																					
G	Sponsored Access via Exchange API or FIX provided by Executing Broker																					
H	Premium Algorithmic Trading Provider billed by Executing Broker																					
D	Other, including Other-provided Screen																					
*	More values																					
25007	FreeText1	N	12	169	Fixed String	First free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E																
25008	FreeText2	N	12	181	Fixed String	Second free-format text field for trader specific or customer-related comments Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E																
25009	FreeText3	N	12	193	Fixed String	Valid characters: \x20, \x23-\x25, \x28-\x2A, \x2C-\x3B, \x3F, \x41-\x5F, \x61-\x7B, \x7D, \x7E																
30011	FIXCOrdID	N	20	205	Fixed String	User defined client order ID for orders entered by the T7 FIX interface Valid characters: \x20-\x7E																
30041	FIXOrigCOrdID	N	20	225	Fixed String	FIXCOrdID (30011) of the last successfully processed task (request) referring to the specific order. Valid characters: \x20-\x7E																
25241	PartyEndClient-Identification	N	20	245	Fixed String	End client identifier. Valid characters: A-Z, 0-9, \x20, \x5F																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39070	Pad7	U	7	265	Fixed String	not used
<i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i>						
1364	>FillPx	Y	8	272	PriceType	Price of Fill
1365	>FillQty	Y	8	280	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	288	unsigned int	Identifier assigned to a trade by a matching system.
1363	>FillExecID	Y	4	292	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.

6.3 Order (Mass) Cancellation Notification

This message informs about order cancellation (single ore multiple).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
<i><MessageHeaderOut></i>												
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.						
28500	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10902 (Order-MassActionReport, MsgType = BZ)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHeader></i>												
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.						
20059	PartyIDExecutingUnit	N	4	16	unsigned int	Business Unit ID.						
5948	PartitionID	Y	2	20	unsigned int	Grouping of T7 products.						
1180	ApplID	Y	1	22	unsigned int	Identifier for an EDCI data stream. <table border="1" data-bbox="991 1039 1410 1126"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>12</td> <td>OrderDropCopy Data</td> </tr> </tbody> </table>	Value	Description	12	OrderDropCopy Data		
Value	Description											
12	OrderDropCopy Data											
893	LastFragment	Y	1	23	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. <table border="1" data-bbox="991 1323 1410 1451"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Not Last Message</td> </tr> <tr> <td>1</td> <td>Last Message</td> </tr> </tbody> </table>	Value	Description	0	Not Last Message	1	Last Message
Value	Description											
0	Not Last Message											
1	Last Message											
<i><MessageBody></i>												
17	ExecID	Y	8	24	UTCTimestamp	Transaction timestamp.						
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.						
1370	NoAffectedOrders	Y	2	36	Counter	Number of AffectedOrders repeating group instances.						
39020	Pad2	U	2	38	Fixed String	not used						
<i><AffectedOrdGrp> Cardinality: 0-500, Record counter: NoAffectedOrders</i>												
535	>AffectedOrderID	Y	8	40	unsigned int	Exchange Order ID of an order affected by a (mass) cancel request.						
30535	>AffectedCIClientID	N	8	48	unsigned int	Client Order ID of an order affected by a single or mass cancel request.						
1824	>AffectedOrigCIClientID	N	8	56	unsigned int	Original Client Order ID of an order affected by a single or mass cancel request.						
48	>SecurityID	Y	8	64	signed int	Instrument identifier.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20055	>PartyIDSessionID	Y	4	72	unsigned int	Owning Session ID								
20012	>PartyIDExecuting- Trader	Y	4	76	unsigned int	Owning User ID.								
39	>OrdStatus	Y	1	80	char	<p>Conveys the current status of an order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (i.e. result of Order Cancel Request)</td> </tr> <tr> <td>9</td> <td>Suspended</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended
Value	Description													
4	Cancelled													
6	Pending Cancel (i.e. result of Order Cancel Request)													
9	Suspended													
150	>ExecType	Y	1	81	char	<p>The reason why this message was generated.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>6</td> <td>Pending Cancel (e.g. result of Order Cancel Request)</td> </tr> </tbody> </table>	Value	Description	4	Cancelled	6	Pending Cancel (e.g. result of Order Cancel Request)		
Value	Description													
4	Cancelled													
6	Pending Cancel (e.g. result of Order Cancel Request)													
30536	>AffectedFIXCIClientID	N	20	82	Fixed String	<p>FIX Client Order ID of an order affected by a single or mass cancel request.</p> <p>Valid characters: \x20-\x7E</p>								
31824	>AffectedFIXOrigClientID	N	20	102	Fixed String	<p>Original FIX Client Order ID of an order affected by a single or mass cancel request.</p> <p>Valid characters: \x20-\x7E</p>								
39060	>Pad6	U	6	122	Fixed String	not used								

A Appendix

A.1 XML Interface Description

The EDCI interface description is also available as a machine readable XML file. The structure of the XML is described by an XML schema file.

The XML file consists of the following parts and definitions:

Definitions	Description
MessageFlow	A "MessageFlow" is a flow diagram describing the system behavior from the user's point of view. The MessageFlow is represented as a tree of nodes.

Definitions	Description
ApplicationMessage	An "ApplicationMessage" represents a top-level structure which describes a message transmitted between the participant and user and the exchange. In contrast to the "Structure" definition, all components and repeating groups are uncollapsed. Valid values and description of fields are provided in the application scope.
Structure	A "Structure" is either the definition of a top-level-structure ("Message") or of a (repeated) sub-structure. Components and repeating groups are provided in a collapsed representation. All fields show the complete list of valid values.
Data Type	A "DataType" is the technical and functional description of a data field. Each "DataType" is part of a (multi-level) inheritance tree based on the following "rootTypes": String , float , and int .

For a detailed description of all available XML elements and attributes please refer to the XML schema file.

B Change Log

B.1 T7 Release 13.1 – Version 1 (EDCI 13.1-D0001)

Changes to the T7 Release 13.0 – Version 1:

- added valid value *total_return_future_strategy (14)* to field *ProductComplex* in message [Extended Order Information \(10901\)](#)