

Deutsche Börse Group's T7

Enhanced Order Drop Copy Interface

Cash Message Reference

Release 14.1

EDCI Version	14.1
EDCI Subversion	C0001
Build Version	141.420.0.ga-141004020-19
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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 cash 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 *DefaultCstmApp/VerID (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.

EDCI Data Type	Description	No Value
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
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: 14.1
- Build Number: 141.420.0.ga-141004020-19

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	PartitionListReport	U10

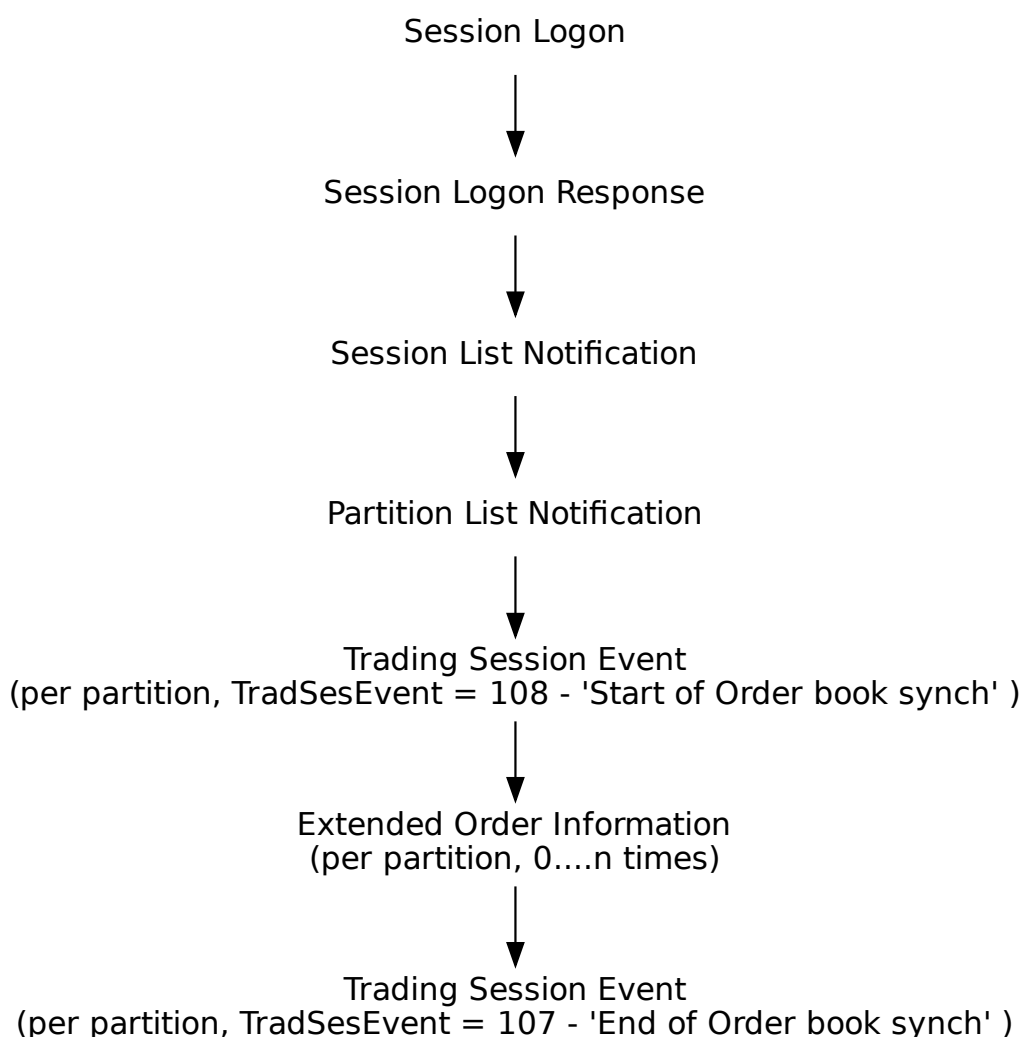
4.2 Order Handling

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
Trailing Stop Order Update Notification	EDC Gateway	ExecutionReport	8

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	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI 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 1211 1409 1335"> <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	SessionInstancelD	Y	4	36	unsigned int	Session ID.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																														
1301	MarketID	Y	2	40	unsigned int	Market ID. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr><td>3</td><td>XETR</td></tr> <tr><td>4</td><td>XVIE</td></tr> <tr><td>6</td><td>XMAL</td></tr> <tr><td>7</td><td>XBUL</td></tr> <tr><td>8</td><td>XBUD</td></tr> <tr><td>9</td><td>XLJU</td></tr> <tr><td>10</td><td>XPRA</td></tr> <tr><td>11</td><td>XZAG</td></tr> <tr><td>13</td><td>XFRA</td></tr> <tr><td>14</td><td>XDUS</td></tr> <tr><td>15</td><td>XHAM</td></tr> <tr><td>16</td><td>XHAN</td></tr> <tr><td>17</td><td>XMUN</td></tr> <tr><td>*</td><td>More values</td></tr> </tbody> </table>	Value	Description	3	XETR	4	XVIE	6	XMAL	7	XBUL	8	XBUD	9	XLJU	10	XPRA	11	XZAG	13	XFRA	14	XDUS	15	XHAM	16	XHAN	17	XMUN	*	More values
Value	Description																																			
3	XETR																																			
4	XVIE																																			
6	XMAL																																			
7	XBUL																																			
8	XBUD																																			
9	XLJU																																			
10	XPRA																																			
11	XZAG																																			
13	XFRA																																			
14	XDUS																																			
15	XHAM																																			
16	XHAN																																			
17	XMUN																																			
*	More values																																			
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																		
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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>C0001</td><td>Cash subversion</td></tr> </tbody> </table>	Value	Description	C0001	Cash subversion																										
Value	Description																																			
C0001	Cash 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
<MessageHeaderIn>						
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 EDCl message layout. Value: 10011 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used

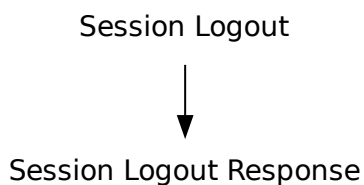
5.4 Heartbeat Notification

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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 EDCl 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	TemplatID	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 1211 1409 1335"> <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	TemplatelD	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 1249 1409 1375"> <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> <tr> <td>228</td> <td>Password timestamp not in grace period</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)	228	Password timestamp not in grace period
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227	Limit of outstanding session/user logins reached (per Session)																																							
228	Password timestamp not in grace period																																							
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	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 EDCl 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	TemplatID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10036 (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>																
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.										
20059	>PartyIDExecuting-Unit	Y	4	28	unsigned int	Business Unit ID.										
20359	>PartyIDSponsored-AccessUnit	N	4	32	unsigned int	Sponsored Access Unit ID.										
28730	>SessionMode	Y	1	36	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	37	Fixed String	The executing/owning business unit Valid characters: A-Z, 0-9, \x20										
22359	>PartySponsored-AccessUnit	N	30	42	Fixed String	Sponsored Access Unit name. Valid characters: \x01-\x7E										

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 (PartitionListReport, MsgType = U10)
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	TemplatelD	Y	2	4	unsigned int	Unique identifier for a T7 EDCl message layout. Value: 10903 (Trading-SessionStatus, MsgType = h)						
39020	Pad2	U	2	6	Fixed String	not used						
<i><RBCHheader></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 EDCl data stream. <table border="1" data-bbox="991 1133 1409 1216"> <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 1417 1409 1536"> <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 Trad-SesEvent = 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	TemplatID	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 1010 1407 1095"> <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 1294 1407 1417"> <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.
110	MinQty	N	8	112	Qty	Minimal Quantity that has to be executed in MidPoint matching.
1138	DisplayQty	N	8	120	Qty	Display quantity for iceberg orders.
25109	PegOffsetValueAbs	N	8	128	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	136	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
20003	PartyIDClientID	N	8	144	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	152	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	160	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.
25263	BrokerInternalization-ID	N	4	168	unsigned int	Identifier for Auction Volume Discovery Broker Internalization
1300	MarketSegmentID	Y	4	172	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																						
25108	OrderIDSfx	Y	4	176	unsigned int	System order version number.																						
28744	MatchInstCrossID	N	4	180	unsigned int	Self Match Prevention ID.																						
432	ExpireDate	N	4	184	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.																						
20055	PartyIDSessionID	N	4	188	unsigned int	Owning Session ID																						
20012	PartyIDExecuting-Trader	N	4	192	unsigned int	Owning User ID.																						
39	OrdStatus	Y	1	196	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> <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	Cancelled	6	Pending Cancel (i.e. result of Order Cancel Request)	9	Suspended	A	Pending New	E	Pending Replace				
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9	Suspended																											
A	Pending New																											
E	Pending Replace																											
150	ExecType	Y	1	197	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> <tr> <td>A</td> <td>Pending New</td> </tr> <tr> <td>E</td> <td>Pending Replace</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	A	Pending New	E	Pending Replace
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E	Pending Replace																											
54	Side	Y	1	198	unsigned int	<p>Side of order</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Buy</td> </tr> <tr> <td>2</td> <td>Sell</td> </tr> </tbody> </table>	Value	Description	1	Buy	2	Sell																
Value	Description																											
1	Buy																											
2	Sell																											

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																
40	OrdType	Y	1	199	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	200	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>12</td> <td>Auto match at midpoint</td> </tr> <tr> <td>14</td> <td>Continuous Auction</td> </tr> <tr> <td>15</td> <td>Retail</td> </tr> </tbody> </table>	Value	Description	4	Auto-match incoming order	5	Cross Auction	7	Call Auction	11	Auto match resting order	12	Auto match at midpoint	14	Continuous Auction	15	Retail
Value	Description																					
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14	Continuous Auction																					
15	Retail																					
1815	TradingCapacity	Y	1	201	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>3</td> <td>Issuer/Liquidity Provider</td> </tr> <tr> <td>5</td> <td>Principal (Proprietary)</td> </tr> <tr> <td>6</td> <td>Market Maker</td> </tr> <tr> <td>9</td> <td>Riskless Principal</td> </tr> <tr> <td>10</td> <td>Retail Customer (Agency)</td> </tr> <tr> <td>11</td> <td>Retail Market Maker</td> </tr> </tbody> </table>	Value	Description	1	Customer (Agency)	3	Issuer/Liquidity Provider	5	Principal (Proprietary)	6	Market Maker	9	Riskless Principal	10	Retail Customer (Agency)	11	Retail Market Maker
Value	Description																					
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description												
59	TimelnForce	N	1	202	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																	
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4	Fill Or Kill (FOK)																	
6	Good Till Date (GTD) - Standard Orders only																	
18	Execlnst	N	1	203	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>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')	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')																	
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6	Non-persistent and Book or Cancel order (FIX value 'Q 6')																	
1823	Triggered	N	1	204	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																	

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																				
625	TradingSessionSubID	N	1	205	unsigned int	<p>Marks a certain order to be included in a defined auction.</p> <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>6</td> <td>Intraday Auction</td> </tr> <tr> <td>8</td> <td>Any auction</td> </tr> <tr> <td>105</td> <td>Special auction</td> </tr> <tr> <td>106</td> <td>Main Trading Hours</td> </tr> <tr> <td>107</td> <td>Auction Volume Discovery Opening Auction</td> </tr> <tr> <td>108</td> <td>Auction Volume Discovery Intraday Auction</td> </tr> <tr> <td>109</td> <td>Auction Volume Discovery Closing Auction</td> </tr> </tbody> </table>	Value	Description	2	Opening or opening auction	4	Closing or closing auction	6	Intraday Auction	8	Any auction	105	Special auction	106	Main Trading Hours	107	Auction Volume Discovery Opening Auction	108	Auction Volume Discovery Intraday Auction	109	Auction Volume Discovery Closing Auction
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107	Auction Volume Discovery Opening Auction																									
108	Auction Volume Discovery Intraday Auction																									
109	Auction Volume Discovery Closing Auction																									
28703	ApplSeqIndicator	N	1	206	unsigned int	<p>Indicates if the order is a Lean Order or a Standard Order.</p> <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																									
2964	SelfMatchPrevention-Instruction	N	1	207	unsigned int	<p>Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatchPreventionInstruction is 100(Reject cross on business unit level)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>100</td> <td>Reject cross on business unit level</td> </tr> <tr> <td>101</td> <td>Reject cross on market level</td> </tr> </tbody> </table>	Value	Description	100	Reject cross on business unit level	101	Reject cross on market level														
Value	Description																									
100	Reject cross on business unit level																									
101	Reject cross on market level																									
31625	CrossMatchInstruction	N	1	208	unsigned int	<p>Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatchInstruction is not set the default value is defined by the exchange</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Cancel incoming order</td> </tr> <tr> <td>2</td> <td>Cancel resting order</td> </tr> <tr> <td>3</td> <td>Reduce/Cancel both incoming and resting order</td> </tr> </tbody> </table>	Value	Description	1	Cancel incoming order	2	Cancel resting order	3	Reduce/Cancel both incoming and resting order												
Value	Description																									
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Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	209	unsigned int	<p>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.</p> <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	210	unsigned int	<p>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</p> <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	211	Counter	Specifies the number of partial fills included in this Execution Report.						
2523	CrossedIndicator	Y	1	212	unsigned int	<p>Indicates SMP involvement.</p> <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											
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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	213	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																					
30388	MidPointType	N	1	214	unsigned int	Midpoint order type. <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Midpoint order</td> </tr> <tr> <td>2</td> <td>Midpoint sweep order</td> </tr> </tbody> </table>	Value	Description	1	Midpoint order	2	Midpoint sweep order										
Value	Description																					
1	Midpoint order																					
2	Midpoint sweep order																					
30625	TradeAtCloseOptIn	N	1	215	unsigned int	Eligibility of an order to participate in trade-at-close phase. <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																					
1724	OrderOrigination	N	1	216	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer <table border="1"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>Order received from a direct access customer</td> </tr> <tr> <td>105</td> <td>Order received from a sponsored access customer</td> </tr> </tbody> </table>	Value	Description	5	Order received from a direct access customer	105	Order received from a sponsored access customer										
Value	Description																					
5	Order received from a direct access customer																					
105	Order received from a sponsored access customer																					
25007	FreeText1	N	12	217	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																

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description																		
25008	FreeText2	N	12	229	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																		
25107	FreeText4	N	16	241	Fixed String	Fourth 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																		
30011	FIXCIClientID	N	20	257	Fixed String	User defined client order ID for orders entered by the T7 FIX interface Valid characters: \x20-\x7E																		
30041	FIXOrigClientID	N	20	277	Fixed String	FIXCIClientID (30011) of the last successfully processed task (request) referring to the specific order. Valid characters: \x20-\x7E																		
39070	Pad7	U	7	297	Fixed String	not used																		
<i><FillsGrp> Cardinality: 0-100, Record counter: NoFills</i>																								
1364	>FillPx	Y	8	304	PriceType	Price of Fill																		
1365	>FillQty	Y	8	312	Qty	Quantity of Fill.																		
28708	>FillMatchID	Y	4	320	unsigned int	Identifier assigned to a trade by a matching system.																		
1363	>FillExecID	Y	4	324	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.																		
1443	>FillLiquidityInd	N	1	328	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. <table border="1" data-bbox="991 1641 1409 2009"> <thead> <tr> <th>Value</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Added Liquidity</td> </tr> <tr> <td>2</td> <td>Removed Liquidity</td> </tr> <tr> <td>4</td> <td>Auction</td> </tr> <tr> <td>5</td> <td>Triggered Stop Order</td> </tr> <tr> <td>6</td> <td>Triggered OCO Order</td> </tr> <tr> <td>7</td> <td>Triggered Market Order</td> </tr> <tr> <td>100</td> <td>Added Liquidity Midpoint</td> </tr> <tr> <td>101</td> <td>Removed Liquidity Midpoint</td> </tr> </tbody> </table>	Value	Description	1	Added Liquidity	2	Removed Liquidity	4	Auction	5	Triggered Stop Order	6	Triggered OCO Order	7	Triggered Market Order	100	Added Liquidity Midpoint	101	Removed Liquidity Midpoint
Value	Description																							
1	Added Liquidity																							
2	Removed Liquidity																							
4	Auction																							
5	Triggered Stop Order																							
6	Triggered OCO Order																							
7	Triggered Market Order																							
100	Added Liquidity Midpoint																							
101	Removed Liquidity Midpoint																							
39070	>Pad7	U	7	329	Fixed String	not used																		

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	TemplatID	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 1014 1409 1099"> <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 1296 1409 1420"> <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	>AffectedCOrdID	N	8	48	unsigned int	Client Order ID of an order affected by a single or mass cancel request.						
1824	>AffectedOrigCOrdID	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.						
25108	>OrderIDSfx	Y	4	72	unsigned int	System order version number.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description								
20055	>PartyIDSessionID	Y	4	76	unsigned int	Owning Session ID								
20012	>PartyIDExecuting- Trader	Y	4	80	unsigned int	Owning User ID.								
39	>OrdStatus	Y	1	84	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	85	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	86	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	106	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>								
39020	>Pad2	U	2	126	Fixed String	not used								

6.4 Trailing Stop Order Update Notification

This message informs about an updated StopPx.

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: 10904 (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 1010 1409 1095"> <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 1294 1409 1417"> <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.						
99	StopPx	Y	8	64	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.						
38	OrderQty	Y	8	72	Qty	Total Order Quantity.						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description						
25108	OrderIDSfx	Y	4	80	unsigned int	System order version number.						
1300	MarketSegmentID	Y	4	84	signed int	Product identifier.						
54	Side	Y	1	88	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											
30011	FIXCIClientID	N	20	89	Fixed String	User defined client order ID for orders entered by the T7 FIX interface Valid characters: \x20-\x7E						
30041	FIXOrigClientID	N	20	109	Fixed String	FIXCIClientID (30011) of the last successfully processed task (request) referring to the specific order. Valid characters: \x20-\x7E						
39070	Pad7	U	7	129	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.
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.

Definitions	Description
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 14.1 – Version 1 (EDCI 14.1-C0001)

- First version