DEUTSCHE BÖRSE GROUP

Deutsche Börse Group's T7

Enhanced Order Drop Copy Interface

Cash Message Reference

Release 15.0

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Build Version	150.540.5.ga-150005040-17
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Build 150.540.5.ga-150005040-17

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Contents

1 List of Abbreviations **3**

2 Introduction **4**

3 Message Formats **5**
3.1 Message Fragmentation . . . 5
3.2 Data Types . . . 6

4 Overview of Supported Message Types **8**
4.1 Session Layer . . . 8
4.2 Order Handling . . . 8
4.3 Risk Handling . . . 8

5 Session Layer **10**
5.1 Session Logon . . . 10
5.2 Session Logon Response . . . 12
5.3 Heartbeat . . . 14
5.4 Heartbeat Notification . . . 15
5.5 Session Logout . . . 16
5.6 Session Logout Response . . . 17
5.7 User Logon . . . 18
5.8 User Logon Response . . . 19
5.9 User Logout . . . 20
5.10 User Logout Response . . . 21
5.11 Reject . . . 22
5.12 Session Logout Notification . . . 24
5.13 Session List Notification . . . 25
5.14 Partition List Notification . . . 26
5.15 Service Availability Market . . . 27
5.16 Retransmit . . . 28
5.17 Retransmit Response . . . 30

6 Order Handling **32**
6.1 Trading Session Event . . . 32
6.2 Extended Order Information . . . 34
6.3 Order (Mass) Cancellation Notification . . . 44
6.4 Trailing Stop Order Update Notification . . . 46
6.5 Order Reject Notification . . . 48

7 Risk Handling **50**
7.1 Trading Action Request . . . 50
7.2 Trading Action Response . . . 52
7.3 Risk Notification . . . 53
7.4 Entitlement Notification . . . 55
7.5 Legal Notification . . . 57
7.6 Party Action Report . . . 59
7.7 Status Broadcast . . . 62

A Appendix **63**
A.1 XML Interface Description . . . 63

B Change Log **63**
B.1 T7 Release 15.0 – Version 2 (EDCI 15.0-C0002) . . . 63
B.2 T7 Release 15.0 – Version 1 (EDCI 15.0-C0001) . . . 64

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 *DefaultCstmApplVerID (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: 15.0
- Build Number: 150.540.5.ga-150005040-17

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
User Logon	Participant	UserRequest	BE
User Logon Response	EDC Gateway	UserResponse	BF
User Logout	Participant	UserRequest	BE
User Logout Response	EDC Gateway	UserResponse	BF
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
Service Availability Market	EDC Gateway	UserNotification	CB
Retransmit	Participant	ApplicationMessageRequest	BW
Retransmit Response	EDC Gateway	ApplicationMessageRequestAck	BX

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
Order Reject Notification	EDC Gateway	Reject	3

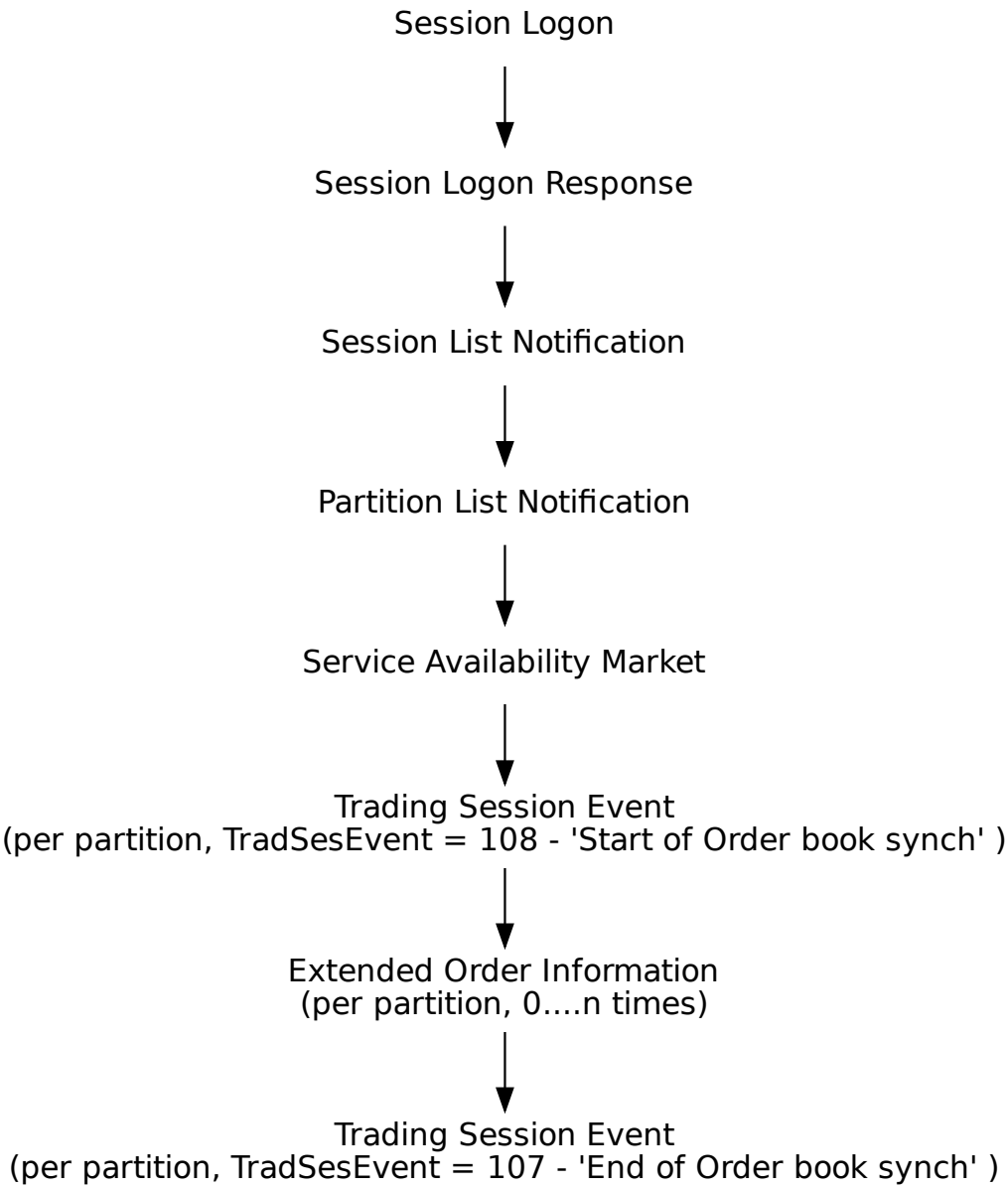
4.3 Risk Handling

EDCI Message	Sender	FIX Message	MsgType (35)
Trading Action Request	Participant	TradingActionRequest	U34
Trading Action Response	EDC Gateway	TradingActionReport	U35
Risk Notification	EDC Gateway	PartyRiskLimitsUpdateReport	CR
Entitlement Notification	EDC Gateway	PartyEntitlementsUpdateReport	CZ
Legal Notification	EDC Gateway	UserNotification	CB
Party Action Report	EDC Gateway	PartyActionReport	DI
Status Broadcast	EDC Gateway	TradingSessionStatus	h

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>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
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: 10000 (Logon, MsgType = A)
39020	Pad2	U	2	6	Fixed String	not used
<RequestHeader>						
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.
50	SenderSubID	U	4	12	unsigned int	not used
<MessageBody>						
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	DefaultCstmApplVerID	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
<MessageHeaderOut>						
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: 10001 (Logon, MsgType = A)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
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. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	29	Fixed String	not used
<MessageBody>						
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.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1301</td><td>MarketID</td><td>Y</td><td>2</td><td>40</td><td>unsigned int</td><td>Market ID.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>339</td><td>TradSesMode</td><td>Y</td><td>1</td><td>42</td><td>unsigned int</td><td>Trading Session Mode<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>1408</td><td>DefaultCstmApplVer-ID</td><td>Y</td><td>30</td><td>43</td><td>Fixed String (0-terminable)</td><td>The default custom application version ID that is the default for a session.
Valid characters: \x20, \x22-\x7B, \x7D, \x7E</td></tr>
<tr><td>28763</td><td>DefaultCstmApplVer-SubID</td><td>Y</td><td>5</td><td>73</td><td>Fixed String</td><td>EDCI subversion. Identifies EDCI changes within one EDCI version.<table><tr><th>Value</th><th>Description</th></tr><tr><td>C0002</td><td>Cash subversion</td></tr></table></td></tr>
<tr><td>39020</td><td>Pad2</td><td>U</td><td>2</td><td>78</td><td>Fixed String</td><td>not used</td></tr>
</table>

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 EDCI message layout. Value: 10011 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used

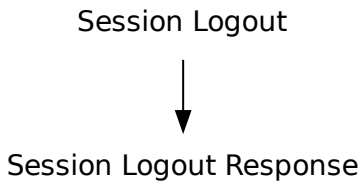
5.4 Heartbeat Notification

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
<MessageHeaderOut>						
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: 10023 (Heartbeat, MsgType = 0)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
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
<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 EDCI message layout. Value: 10002 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	8	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	12	unsigned int	not used

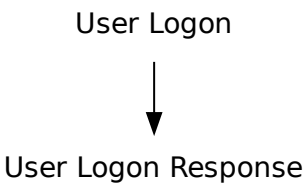
5.6 Session Logout Response

This message confirms the Session Logout request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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
<ResponseHeader>						
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. Value: Description 0: Not Last Message 1: Last Message
39030	Pad3	U	3	29	Fixed String	not used

5.7 User Logon

Each user needs to logon to T7 via the User Logon message.



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 EDCI message layout. Value: 10018 (UserRequest, MsgType = BE)
39020	Pad2	U	2	6	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	8	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	12	unsigned int	not used
<MessageBody>						
553	Username	Y	4	16	unsigned int	The trader ID
554	Password	Y	32	20	Fixed String (0-terminable)	not encrypted Valid characters: 0-9, A-Z, a-z, \x21, \x23, \x24, \x25, \x26, \x2A, \x2B, \x2D, \x2F, \x3D, \x40, \x5F
39040	Pad4	U	4	52	Fixed String	not used

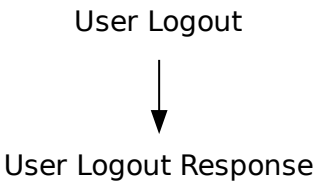
5.8 User Logon Response

The User Logon Response message is used to confirm a user logon.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10019 (UserResponse, MsgType = BF)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
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. Value: Description 0: Not Last Message 1: Last Message
39030	Pad3	U	3	29	Fixed String	not used

5.9 User Logout

Each user may logout from T7 via the User Logout message.



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 EDCI message layout. Value: 10029 (UserRequest, MsgType = BE)
39020	Pad2	U	2	6	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	8	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	12	unsigned int	not used
<MessageBody>						
553	Username	Y	4	16	unsigned int	The trader ID
39040	Pad4	U	4	20	Fixed String	not used

5.10 User Logout Response

The User Logout Response message is used to confirm a user logout.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10024 (UserResponse, MsgType = BF)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
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. Value: Description 0: Not Last Message 1: Last Message
39030	Pad3	U	3	29	Fixed String	not used

5.11 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
<MessageHeaderOut>						
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: 10010 (Reject, MsgType = 3)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
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. Value: 0 – Not Last Message Value: 1 – Last Message
39030	Pad3	U	3	29	Fixed String	not used
<MessageBody>						

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>373</td><td>SessionRejectReason</td><td>Y</td><td>4</td><td>32</td><td>unsigned int</td><td>Code to identify reason for a session-level Reject message.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>30354</td><td>VarTextLen</td><td>Y</td><td>2</td><td>36</td><td>Counter</td><td>Number of used bytes for field VarText (30355).</td></tr>
<tr><td>1409</td><td>SessionStatus</td><td>Y</td><td>1</td><td>38</td><td>unsigned int</td><td>Session status.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Session active</td></tr><tr><td>4</td><td>Session logout complete</td></tr></table></td></tr>
<tr><td>30355</td><td>VarText</td><td>Y</td><td>2000</td><td>39</td><td>Variable String</td><td>Error text.
Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E</td></tr>
</table>

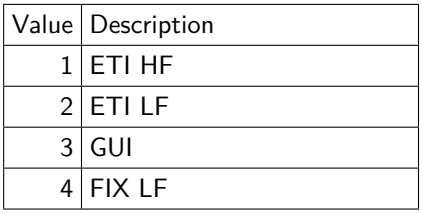
5.12 Session Logout Notification

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
<MessageHeaderOut>						
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: 10012 (Logout, MsgType = 5)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
<MessageBody>						
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

5.13 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
<MessageHeaderOut>						
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: 10036 (SessionDetailsListResponse, MsgType = U6)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
<MessageBody>						
28734	NoSessions	Y	2	16	Counter	
39060	Pad6	U	6	18	Fixed String	not used
<SessionsGrp> Cardinality: 1 - 1000, Record counter: NoSessions						
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	
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

Value	Description
1	ETI HF
2	ETI LF
3	GUI
4	FIX LF

5.14 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
<MessageHeaderOut>						
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: 10037 (PartitionListReport, MsgType = U10)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
<MessageBody>						
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
<PartitionGrp> Cardinality: 0-100, Record counter: NoPartitions						
5948	>PartitionID	Y	2	24	unsigned int	Grouping of T7 products.
39060	>Pad6	U	6	26	Fixed String	not used

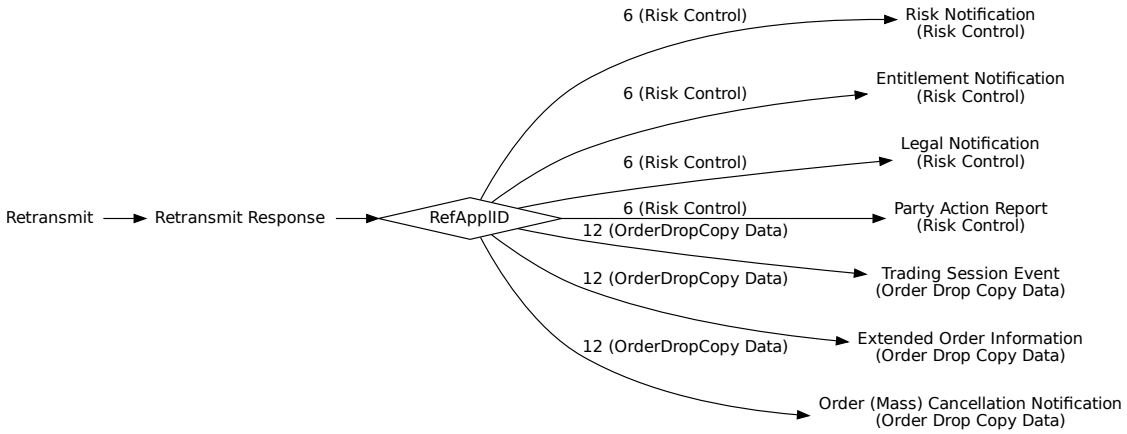
5.15 Service Availability Market

The Service Availability Market message provides information on the availability of a market.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10044 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
<MessageBody>						
25238	RiskControlRtmServiceStatus	Y	1	16	unsigned int	State of the Risk Control Retransmission Service. Value: 0 = Unavailable; 1 = Available
25268	MarketwideAnalyticsAndRiskServiceStatus	Y	1	17	unsigned int	State of the Marketwide Analytics and Risk Service. Value: 0 = Unavailable; 1 = Available
39060	Pad6	U	6	18	Fixed String	not used

5.16 Retransmit

This message is used for re-transmission of risk control and order drop copy data for recovery purposes. The specified application sequence number range will lead to the retransmission of data whose application sequence number is >= ApplBegSeqNum (1182) and <= ApplEndSeqNum (1183).



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 EDCI message layout. Value: 10008 (ApplicationMessageRequest, MsgType = BW)
39020	Pad2	U	2	6	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	8	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	12	unsigned int	not used
<MessageBody>						
1182	ApplBegSeqNum	N	8	16	unsigned int	Beginning range of application sequence numbers. 'no value' means first known sequence number: 1
1183	ApplEndSeqNum	N	8	24	unsigned int	Ending range of application sequence numbers.
23004	PartyIDGroup	N	4	32	unsigned int	ID of the business unit or sponsored access unit. Required for OrderDropCopy only.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
5948	PartitionID	N	2	36	unsigned int	The application sequence numbers are only unique per RefApplID, SubscriptionScope and PartitionID. Therefore, the PartitionID is required to define the scope of a Retransmission Request. Not to be set for Risk Control.
1355	RefApplID	Y	1	38	unsigned int	Application identifier for a retransmission data stream. Value: 6 – Risk Control; 12 – OrderDropCopy Data
39000	Pad1	U	1	39	Fixed String	not used

5.17 Retransmit Response

The Retransmission Response message confirms the Retransmit request and delivers only a fixed number of the requested data packages. So the requesting client would have to send a new retransmission request (with updated sequence numbers) if the captured response does not contain all requested data. (See below: ApplEndSeqNum (1183)). The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow. For fragmented messages, each fragment counts as one message. They will not be interrupted by other messages.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10009 (ApplicationMessageRequestAck, MsgType = BX)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
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. Value: 0 — Not Last Message Value: 1 — Last Message
39030	Pad3	U	3	29	Fixed String	not used
<MessageBody>						
1183	ApplEndSeqNum	N	8	32	unsigned int	Ending range of application sequence numbers. If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated ApplBegSeqNum). 'no value' means the requested data is not available.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1357	RefApplLastSeqNum	N	8	40	unsigned int	Last application sequence number known by the T7 system for a certain scope of RefApplID, SubscriptionScope and PartitionID. 'no value' means that there is no data persisted yet for the requested stream subscription scope.
1349	ApplTotalMessageCount	Y	2	48	unsigned int	Total number of messages (fragments) included in transmission.
39060	Pad6	U	6	50	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
<MessageHeaderOut>						
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: 10903 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 12 = OrderDropCopy Data
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1357</td><td>RefApplLastSeqNum</td><td>N</td><td>8</td><td>40</td><td>unsigned int</td><td>Last application sequence number assigned to an EDCI data stream before order book synchronization. Only set if TradSesEvent = 108(Start of Order book synchronization) or 107(End of Order book synchronization).</td></tr>
<tr><td>75</td><td>TradeDate</td><td>N</td><td>4</td><td>48</td><td>LocalMktDate</td><td>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'.</td></tr>
<tr><td>1300</td><td>MarketSegmentID</td><td>N</td><td>4</td><td>52</td><td>signed int</td><td>Product identifier. Only set if TradSesEvent = 103(End of Restatement)</td></tr>
<tr><td>1368</td><td>TradSesEvent</td><td>Y</td><td>1</td><td>56</td><td>unsigned int</td><td>Trading session event type<table><tr><th>Value</th><th>Description</th></tr><tr><td>101</td><td>Start of Service</td></tr><tr><td>103</td><td>End of Restatement</td></tr><tr><td>104</td><td>End of Service</td></tr><tr><td>107</td><td>End of Order book synchronization</td></tr><tr><td>108</td><td>Start of Order book synchronization</td></tr><tr><td>109</td><td>Order book reset</td></tr></table></td></tr>
<tr><td>39070</td><td>Pad7</td><td>U</td><td>7</td><td>57</td><td>Fixed String</td><td>not used</td></tr>
</table>

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
<MessageHeaderOut>						
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: 10901 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 12 = OrderDropCopy Data
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
37	OrderID	Y	8	40	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	48	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	56	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	64	signed int	Instrument identifier.
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.
44	Price	N	8	80	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
99	StopPx	N	8	88	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	96	Qty	Remaining quantity of an order.
14	CumQty	Y	8	104	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	8	112	Qty	Total quantity canceled for this order.
38	OrderQty	Y	8	120	Qty	Total Order Quantity.
110	MinQty	N	8	128	Qty	Minimal Quantity that has to be executed in MidPoint matching.
1138	DisplayQty	N	8	136	Qty	Display quantitiy for iceberg orders.
25109	PegOffsetValueAbs	N	8	144	PriceType	Offset for the stop limit price of a trailing stop order (as absolute value).
25110	PegOffsetValuePct	N	8	152	floatDecimal4	Offset for the stop limit price of a trailing stop order (as percentage).
20003	PartyIDClientID	N	8	160	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	168	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.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25123	ExecutingTrader	N	8	176	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	184	unsigned int	Identifier for Auction Volume Discovery Broker Internalization
1300	MarketSegmentID	Y	4	188	signed int	Product identifier.
25108	OrderIDSfx	Y	4	192	unsigned int	System order version number.
28744	MatchInstCrossID	N	4	196	unsigned int	Self Match Prevention ID.
432	ExpireDate	N	4	200	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
20055	PartyIDSessionID	N	4	204	unsigned int	Owning Session ID
20012	PartyIDExecuting-Trader	N	4	208	unsigned int	Owning User ID.
39	OrdStatus	Y	1	212	char	Conveys the current status of an order.

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

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>213</td><td>char</td><td>The reason why this message was generated.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>214</td><td>unsigned int</td><td>Side of order<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>40</td><td>OrdType</td><td>Y</td><td>1</td><td>215</td><td>unsigned int</td><td>Order type.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>574</td><td>MatchType</td><td>N</td><td>1</td><td>216</td><td>unsigned int</td><td>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><tr><th>Value</th><th>Description</th></tr><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 Aution</td></tr><tr><td>15</td><td>Retail</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1815</td><td>TradingCapacity</td><td>Y</td><td>1</td><td>217</td><td>unsigned int</td><td>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><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Customer (Agency)</td></tr><tr><td>3</td><td>Issuer/Liquidity Provider</td></tr><tr><td>5</td><td>Principal (Proprietary)</td></tr><tr><td>6</td><td>Market Maker</td></tr><tr><td>9</td><td>Riskless Principal</td></tr><tr><td>10</td><td>Retail Customer (Agency)</td></tr><tr><td>11</td><td>Retail Market Maker</td></tr></table></td></tr>
<tr><td>59</td><td>TimeInForce</td><td>N</td><td>1</td><td>218</td><td>unsigned int</td><td>Execution and trading restriction parameters supported by T7.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>18</td><td>ExecInst</td><td>N</td><td>1</td><td>219</td><td>unsigned int</td><td>Instructions for order handling.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>N</td><td>1</td><td>220</td><td>unsigned int</td><td><table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
625	TradingSessionSubID	N	1	221	unsigned int	Marks a certain order to be included in a defined auction. Value: 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
28703	ApplSeqIndicator	N	1	222	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Value: 0 – No Recovery Required 1 – Recovery Required
2964	SelfMatchPrevention-Instruction	N	1	223	unsigned int	Indicate the instruction for SMP. If MatchInstCrossID (28744) is set then the default value for SelfMatch-PreventionInstruction is 100(Reject cross on business unit level) Value: 100 – Reject cross on business unit level 101 – Reject cross on market level
31625	CrossMatchInstruction	N	1	224	unsigned int	Indicate the instruction for SMP. Applicable only when MatchInstCrossID (28744) is set. When CrossMatch-Instruction is not set the default value is defined by the exchange Value: 1 – Cancel incoming order 2 – Cancel resting order 3 – Reduce/Cancel both incoming and resting order

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
21222	PartyIdInvestment-DecisionMaker-Qualifier	N	1	225	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. Value: 22 – Algo; 24 – Human/Natural person
25124	ExecutingTrader-Qualifier	N	1	226	unsigned int	MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos. Value: 22 – Algo; 24 – Human/Natural person
1362	NoFills	Y	1	227	Counter	Specifies the number of partial fills included in this Execution Report.
2523	CrossedIndicator	Y	1	228	unsigned int	Indicates SMP involvement. Value: 0 – No crossing (Order not subject to crossing); 1 – Cross rejected (Order subject to crossing and match prevented)

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1031</td><td>CustOrderHandling-Inst</td><td>N</td><td>1</td><td>229</td><td>Fixed String</td><td>Customer Order Handling Instruction
<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>30388</td><td>MidPointType</td><td>N</td><td>1</td><td>230</td><td>unsigned int</td><td>Midpoint order type.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Midpoint order</td></tr><tr><td>2</td><td>Midpoint sweep order</td></tr><tr><td>3</td><td>Midpoint order - Book Only</td></tr><tr><td>4</td><td>Midpoint order - Counterparty Resting Time Restriction</td></tr><tr><td>5</td><td>Midpoint order - Book Only and Counterparty Resting Time Restriction</td></tr></table></td></tr>
<tr><td>30625</td><td>TradeAtCloseOptIn</td><td>N</td><td>1</td><td>231</td><td>unsigned int</td><td>Eligibility of an order to participate in trade-at-close phase.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No</td></tr><tr><td>1</td><td>Yes</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1724	OrderOrigination	N	1	232	unsigned int	MiFID field: Field to indicate order received from a direct access or sponsored access customer Value: 5 – Order received from a direct access customer Value: 105 – Order received from a sponsored access customer
25007	FreeText1	N	12	233	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	245	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	257	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	FIXClOrdID	N	20	273	Fixed String	User defined client order ID for orders entered by the T7 FIX interface Valid characters: \x20-\x7E
30041	FIXOrigClOrdID	N	20	293	Fixed String	FIXClOrdID (30011) of the last successfully processed task (request) referring to the specific order. Valid characters: \x20-\x7E
39070	Pad7	U	7	313	Fixed String	not used
<FillsGrp> Cardinality: 0-100, Record counter: NoFills						
1364	>FillPx	Y	8	320	PriceType	Price of Fill
1365	>FillQty	Y	8	328	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	336	unsigned int	Identifier assigned to a trade by a matching system.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1363</td><td>>FillExecID</td><td>Y</td><td>4</td><td>340</td><td>signed int</td><td>Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.</td></tr>
<tr><td>1443</td><td>>FillLiquidityInd</td><td>N</td><td>1</td><td>344</td><td>unsigned int</td><td>Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills.<table><tr><th>Value</th><th>Description</th></tr><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></table></td></tr>
<tr><td>39070</td><td>>Pad7</td><td>U</td><td>7</td><td>345</td><td>Fixed String</td><td>not used</td></tr>
</table>

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
<MessageHeaderOut>						
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: 10902 (OrderMassActionReport, MsgType = BZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 12 = OrderDropCopy Data
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
17	ExecID	Y	8	40	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
1370	NoAffectedOrders	Y	2	52	Counter	Number of AffectedOrders repeating group instances.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39020	Pad2	U	2	54	Fixed String	not used
<AffectedOrdGrp> Cardinality: 0-500, Record counter: NoAffectedOrders						
535	>AffectedOrderID	Y	8	56	unsigned int	Exchange Order ID of an order affected by a (mass) cancel request.
30535	>AffectedClOrdID	N	8	64	unsigned int	Client Order ID of an order affected by a single or mass cancel request.
1824	>AffectedOrigClOrdID	N	8	72	unsigned int	Original Client Order ID of an order affected by a single or mass cancel request.
48	>SecurityID	Y	8	80	signed int	Instrument identifier.
25108	>OrderIDSfx	Y	4	88	unsigned int	System order version number.
20055	>PartyIDSessionID	Y	4	92	unsigned int	Owning Session ID
20012	>PartyIDExecutingTrader	Y	4	96	unsigned int	Owning User ID.
39	>OrdStatus	Y	1	100	char	Conveys the current status of an order. Value: 4 – Cancelled; 6 – Pending Cancel (i.e. result of Order Cancel Request); 9 – Suspended
150	>ExecType	Y	1	101	char	The reason why this message was generated. Value: 4 – Cancelled; 6 – Pending Cancel (e.g. result of Order Cancel Request)
30536	>AffectedFIXClOrdID	N	20	102	Fixed String	FIX Client Order ID of an order affected by a single or mass cancel request. Valid characters: \x20-\x7E
31824	>AffectedFIXOrigClOrdID	N	20	122	Fixed String	Original FIX Client Order ID of an order affected by a single or mass cancel request. Valid characters: \x20-\x7E
39020	>Pad2	U	2	142	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
<MessageHeaderOut>						
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: 10904 (ExecutionReport, MsgType = 8)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 12 – OrderDropCopy Data
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message; 1 – Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
37	OrderID	Y	8	40	unsigned int	Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	48	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	56	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	64	signed int	Instrument identifier.
17	ExecID	Y	8	72	UTCTimestamp	Transaction timestamp.
99	StopPx	Y	8	80	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	88	Qty	Total Order Quantity.
25108	OrderIDSfx	Y	4	96	unsigned int	System order version number.
1300	MarketSegmentID	Y	4	100	signed int	Product identifier.
54	Side	Y	1	104	unsigned int	Side of order Value: 1 = Buy; 2 = Sell
30011	FIXClOrdID	N	20	105	Fixed String	User defined client order ID for orders entered by the T7 FIX interface Valid characters: \x20-\x7E
30041	FIXOrigClOrdID	N	20	125	Fixed String	FIXClOrdID (30011) of the last successfully processed task (request) referring to the specific order. Valid characters: \x20-\x7E
39070	Pad7	U	7	145	Fixed String	not used

6.5 Order Reject Notification

Order rejections with certain SessionRejectReasons are communicated via the OrderRejectNotification message.

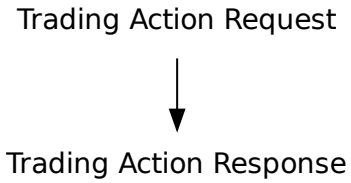
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a T7 EDCI message layout. Value: 10014 (Reject, MsgType = 3)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 12 = OrderDropCopy Data
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 = Not Last Message; 1 = Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
20036	PartyIDEntering-Trader	Y	4	52	unsigned int	Entering User ID.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>20058</td><td>PartyIDEnteringUnit</td><td>Y</td><td>4</td><td>56</td><td>unsigned int</td><td>Entering Business Unit ID.</td></tr>
<tr><td>373</td><td>SessionRejectReason</td><td>Y</td><td>4</td><td>60</td><td>unsigned int</td><td>Code to identify reason for a session-level Reject message.
<table><tr><td>Value</td><td>Description</td></tr><tr><td>10001</td><td>Price not reasonable</td></tr><tr><td>10006</td><td>Stop buy price not reasonable</td></tr><tr><td>10007</td><td>Stop sell price not reasonable</td></tr><tr><td>10016</td><td>Pretrade Risk Limit exceeded</td></tr><tr><td>10021</td><td>Max order quantity exceeded</td></tr><tr><td>10022</td><td>Max order value exceeded</td></tr><tr><td>10023</td><td>Price exceeds extended price reasonability</td></tr></table></td></tr>
</table>

7 Risk Handling

7.1 Trading Action Request

This request is used by a Sponsored Access Provider to stop or release its dedicated Sponsored Access Unit. This message is sent to the service "Marketwide Analytics And Risk Service".



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 EDCI message layout. Value: 10908 (TradingActionRequest, MsgType = U34)
39020	Pad2	U	2	6	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	8	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	12	unsigned int	User ID.
<MessageBody>						
1533	RiskLimitPlatform	Y	1	16	unsigned int	Specifies whether the risk limit applies to on-book or off-book trading. Value: 0 — Description: On Book
25272	OrderDeletion-Instruction	N	1	17	unsigned int	Instructs whether open orders should be deleted. Value: 0 — Description: No Value: 1 — Description: Yes

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2329	PartyActionType	Y	1	18	unsigned int	Type of action to perform on the party. Value: 1 = Halt Trading; 2 = Reinstate
39000	Pad1	U	1	19	Fixed String	not used
20059	PartyIDExecutingUnit	Y	4	20	unsigned int	Business Unit ID.
20659	TargetParty-IDExecutingUnit	Y	4	24	unsigned int	Target Business Unit ID (e.g. Sponsored Access Unit).
39040	Pad4	U	4	28	Fixed String	not used

7.2 Trading Action Response

This message is the response to the Trading Action Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10909 (TradingActionReport, MsgType = U35)
39020	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
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. Value: 0 = Not Last Message; 1 = Last Message
39030	Pad3	U	3	29	Fixed String	not used
<MessageBody>						
25273	NoPartitionIDs	Y	1	32	Counter	Number of partition entries.
39070	Pad7	U	7	33	Fixed String	not used
<MatchingEngineStatusGrp> Cardinality: 0 - 12, Record counter: NoPartitionIDs						
5948	>PartitionID	Y	2	40	unsigned int	Grouping of T7 products.
25005	>MatchingEngine-Status	Y	1	42	unsigned int	Status of the matching engine partition. Value: 0 = Unavailable; 1 = Available
39050	>Pad5	U	5	43	Fixed String	not used

7.3 Risk Notification

This message informs about risk events for the business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 6 – Risk Control
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.
20259	PartyDetail-IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20659	TargetParty-IDExecutingUnit	N	4	56	unsigned int	Target Business Unit ID (e.g. Sponsored Access Unit).
20816	RequestingParty-IDExecutingSystem	Y	4	60	unsigned int	System ID. Value: 2 — T7 trading system
1301	MarketID	N	2	64	unsigned int	Market ID. 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
1324	ListUpdateAction	Y	1	66	char	Invocation (A = Add) or release (D = Delete) of a risk limitation. A Add (Invocation) D Delete (Release)
1767	RiskLimitAction	N	1	67	unsigned int	Risk protection action. 0 Queue Inbound 2 Reject 4 Warning
22807	RequestingParty-EnteringFirm	N	9	68	Fixed String	Entering Entity Short Name. Valid characters: A-Z, 0-9, \x20
22804	RequestingParty-ClearingFirm	N	9	77	Fixed String	Clearing Member Short Name. Valid characters: A-Z, 0-9, \x20
39020	Pad2	U	2	86	Fixed String	not used

7.4 Entitlement Notification

This message informs about entitlement updates of the business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10034 (PartyEntitlementsUpdateReport, MsgType = CZ)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 6 – Risk Control
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.
20259	PartyDetail-IDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20816	RequestingParty-IDExecutingSystem	Y	4	56	unsigned int	System ID. Value: 2 — T7 trading system
1301	MarketID	N	2	60	unsigned int	Market ID. 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
1324	ListUpdateAction	Y	1	62	char	Invocation (A = Add) or release (D = Delete) of a risk limitation. A Add (Invocation) D Delete (Release)
22807	RequestingParty-EnteringFirm	Y	9	63	Fixed String	Entering Entity Short Name. Valid characters: A-Z, 0-9, \x20
22804	RequestingParty-ClearingFirm	N	9	72	Fixed String	Clearing Member Short Name. Valid characters: A-Z, 0-9, \x20
1672	PartyDetailStatus	Y	1	81	unsigned int	Member status. 0 Active 1 Suspend
39060	Pad6	U	6	82	Fixed String	not used

7.5 Legal Notification

This message informs about suspension and release from trading.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10035 (UserNotification, MsgType = CB)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>926</td><td>UserStatus</td><td>Y</td><td>1</td><td>50</td><td>unsigned int</td><td>The status of the User<table><tr><td>Value</td><td>Description</td></tr><tr><td>10</td><td>Admission to trading suspended</td></tr><tr><td>11</td><td>Suspension revoked</td></tr></table></td></tr>
<tr><td>30355</td><td>VarText</td><td>Y</td><td>2000</td><td>51</td><td>Variable String</td><td>Error text.
Valid characters: \x09, \x0A, \x0D, \x20-\x7B, \x7D, \x7E</td></tr>
</table>

7.6 Party Action Report

A Member supervisor or T7 market supervision has stopped or released a trader or a business unit for one or all markets.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10038 (PartyActionReport, MsgType = DI)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 6 – Risk Control
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	N	4	48	LocalMktDate	Business date.
20812	RequestingPartyIDExecutingTrader	N	4	52	unsigned int	Owning User ID.
20059	PartyIDExecutingUnit	Y	4	56	unsigned int	Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20659	TargetParty-IDExecutingUnit	N	4	60	unsigned int	Target Business Unit ID (e.g. Sponsored Access Unit).
20012	PartyIDExecuting-Trader	N	4	64	unsigned int	Owning User ID.
20816	RequestingParty-IDExecutingSystem	Y	4	68	unsigned int	System ID. Value: 2 — T7 trading system
1301	MarketID	N	2	72	unsigned int	Market ID. 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
25272	OrderDeletion-Instruction	N	1	74	unsigned int	Instructs whether open orders should be deleted. 0 No 1 Yes
2329	PartyActionType	Y	1	75	unsigned int	Type of action to perform on the party. 1 Halt Trading 2 Reinstate
20807	RequestingParty-IDEnteringFirm	N	1	76	unsigned int	ID of the entering firm. 1 Participant 2 Market Supervision

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39030	Pad3	U	3	77	Fixed String	not used

7.7 Status Broadcast

Status Broadcast for Start-of-Day and End-of-Day

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
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: 10045 (TradingSessionStatus, MsgType = h)
39020	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Outgoing timestamp; filled always by the gateway.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to an EDCI data stream.
20059	PartyIDExecutingUnit	N	4	24	unsigned int	Business Unit ID.
23004	PartyIDGroup	N	4	28	unsigned int	ID of the business unit or sponsored access unit.
5948	PartitionID	Y	2	32	unsigned int	Grouping of T7 products.
1352	ApplResendFlag	Y	1	34	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True
1180	ApplID	Y	1	35	unsigned int	Identifier for an EDCI data stream. Value: 6 – Risk Control
893	LastFragment	Y	1	36	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
39030	Pad3	U	3	37	Fixed String	not used
<MessageBody>						
75	TradeDate	N	4	40	LocalMktDate	Business date.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1368	TradSesEvent	Y	1	44	unsigned int	Trading session event type Value: 101 – Start of Service; 104 – End of Service
39030	Pad3	U	3	45	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.
DataType	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 15.0 – Version 2 (EDCI 15.0-C0002)

Changes to the T7 Release 15.0 – Version 1:

- changed valid value *Cash* to *C0002* of field *DefaultCstmApplVerSubID* in message Session Logon Response (10001)

- added fields *PartyIDGroup, ApplResendFlag* in messages Order (Mass) Cancellation Notification (10902), Legal Notification (10035), Extended Order Information (10901), Order Reject Notification (10014), Party Action Report (10038), Entitlement Notification (10034), Risk Notification (10033), Trading Session Event (10903), Status Broadcast (10045), Trailing Stop Order Update Notification (10904)
- added field *PartyIDGroup* in message Retransmit (10008)
- added valid value *OrderDropCopy(12)* to field *RefApplID* in message Retransmit (10008)
- added field *RefApplLastSeqNum* in message Trading Session Event (10903)

B.2 T7 Release 15.0 – Version 1 (EDCI 15.0-C0001)

Changes to the T7 Release 14.1 – Version 1:

- added messages Legal Notification (10035), Order Reject Notification (10014), Party Action Report (10038), Entitlement Notification (10034), Retransmit (10008), Retransmit Response (10009), Risk Notification (10033), Service Availability Market (10044), Status Broadcast (10045), Trading Action Request (10908), Trading Action Response (10909), User Logon (10018), User Logon Response (10019), User Logout (10029), User Logout Response (10024)
- added field *ApplSeqNum* in messages Order (Mass) Cancellation Notification (10902), Extended Order Information (10901), Trading Session Event (10903), Trailing Stop Order Update Notification (10904)
- added valid values *MidPoint_MBO(3), MidPoint_CRT(4), MidPoint_CRT_MBO(5)* to field *MidPointType* in message Extended Order Information (10901)
- added valid value Start_of_Service*(101)* to field *TradSesEvent* in message Trading Session Event (10903)