

# Deutsche Börse Group's T7

## Enhanced Order Drop Copy Interface

### Derivatives Message Reference

Release 14.0

|                 |                           |
|-----------------|---------------------------|
| EDCI Version    | 14.0                      |
| EDCI Subversion | D0001                     |
| Build Version   | 140.310.1.ga-140004030-13 |
| Date            | 24 July 2025              |

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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.

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

## 2 Introduction

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

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

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

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

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

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

## 3 Message Formats

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

The Interface version used by the participant needs to be provided during [Logon](#) in *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.<br>Supported are 1, 2, 4 and 8-byte, signed integers two's complement representation.  | 1 byte signed int: 0x80<br>2 byte signed int: 0x8000<br>4 byte signed int: 0x80000000<br>8 byte signed int: 0x8000000000000000                                      |
| unsigned int                 | Little endian byte order.<br>Supported are 1, 2, 4 and 8-byte, unsigned integers.  | 1 byte unsigned int: 0xFF<br>2 byte unsigned int: 0xFFFF<br>4 byte unsigned int: 0xFFFFFFFF<br>8 byte unsigned int: 0xFFFFFFFFFFFFFFFF                              |
| Fixed String                 | Length information specifies the fixed size. Encoded as character array. Completely filled with valid characters (space padding if required).  | 0x00 at the first position  |
| Fixed String (0- terminable) | Length information specifies the fixed size. Encoded as character array optionally 0-terminable (minimum string size of 1). XML file: attribute "isTerminable" is set to true. Padding after 0-terminator required up to fixed size.   | 0x00 at the first position  |
| Variable String              | Length information specifies the maximum possible size. Separate counter field specifies the transmitted string size. XML file: attribute "variableSize" set to true. The message is filled up to a multiple of 8 bytes and truncated. | 0x00 at the first position (if the field is not the last one of a certain message) OR the related counter field specifying the transmitted string size is set to 0. |
| Counter                      | This data type represents an unsigned integer as a counter for arrays of variable size.  | see 1 byte unsigned int and 2 byte unsigned int respectively  |
| LocalMktDate                 | Date of Local Market (as opposed to UTC) in YYYYMMDD 4 byte unsigned binary format. Example: date 10.09.2014 is represented by a 4 byte unsigned integer number 20140910.  | see 4 byte unsigned int   |

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

## 4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 14.0
- Build Number: 140.310.1.ga-140004030-13

Additionally, EDCI clients implementing interface versions '13.0' and '13.1' will be supported. Please refer to chapter Change Log for details regarding interface changes between the EDCI versions '13.1' and '14.0'.



## 4.1 Session Layer

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

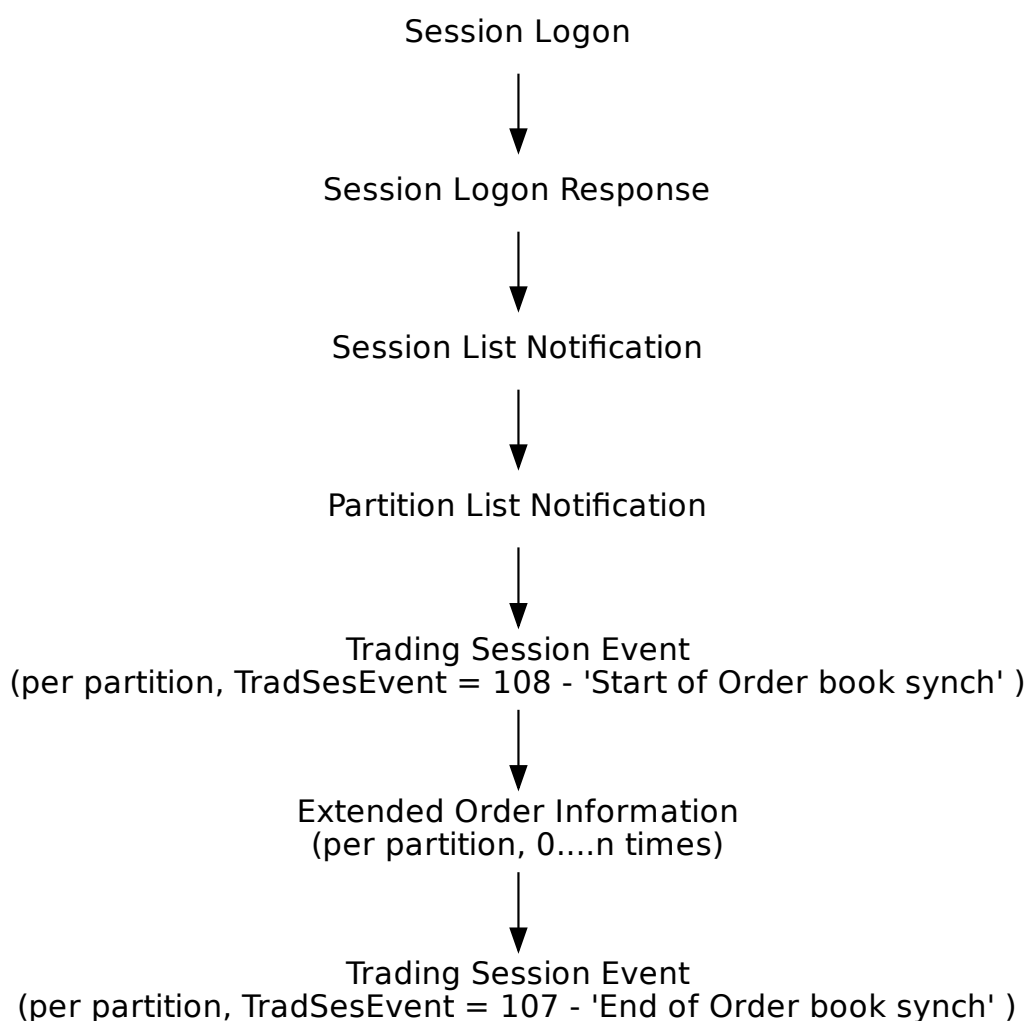
## 4.2 Order Handling

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

## 5 Session Layer

### 5.1 Session Logon

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



| Tag               | Field Name | Req'd | Len | Ofs | Data Type    | Description   |
|-------------------|------------|-------|-----|-----|--------------|---|
| <MessageHeaderIn> |            |       |     |     |              |   |
| 9                 | BodyLen    | Y     | 4   | 0   | unsigned int | Number of bytes for the message, including this field.                            |
| 28500             | TemplateID | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 EDCI 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  |
| <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.   |
| 39040           | Pad4                  | U     | 4   | 12  | Fixed String                | 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            | DefaultCstmApplVer-ID | Y     | 30  | 24  | Fixed String (0-terminable) | Indicates the EDC interface version the participant application uses (see front page).<br>Valid characters: \x20, \x22-\x7B, \x7D, \x7E   |
| 554             | Password              | Y     | 32  | 54  | Fixed String (0-terminable) | Password.<br>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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></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  |       |             |   |                  |   |              |
| <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.   |       |             |   |                  |   |              |
| 1301               | MarketID          | Y     | 2   | 40  | unsigned int | Market ID. <table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>XEUR</td></tr><tr><td>2</td><td>XEEE</td></tr></table>   | Value | Description | 1 | XEUR             | 2 | XEEE         |
| Value              | Description       |       |     |     |              |   |       |             |   |                  |   |              |
| 1                  | XEUR              |       |     |     |              |   |       |             |   |                  |   |              |
| 2                  | XEEE              |       |     |     |              |   |       |             |   |                  |   |              |

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

## 5.3 Heartbeat

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

| Tag               | Field Name | Req'd | Len | Ofs | Data Type    | Description   |
|-------------------|------------|-------|-----|-----|--------------|---|
| <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  |

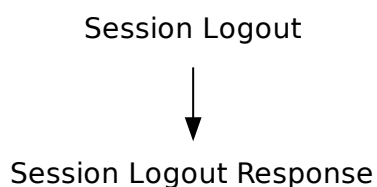
## 5.4 Heartbeat Notification

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              | TemplatID   | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 EDCI message layout. Value: 10023 (Heartbeat, MsgType = 0) |
| 39020              | Pad2        | U     | 2   | 6   | Fixed String | not used  |
| <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.  |
| 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   |       |             |   |                  |   |              |
|--------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <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. <table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></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   |       |             |   |                  |   |              |
|--------------------|------------------|-------|-----|-----|--------------|---|-------|-------------|---|------------------|---|--------------|
| <MessageHeaderOut> |                  |       |     |     |              |   |       |             |   |                  |   |              |
| 9                  | BodyLen          | Y     | 4   | 0   | unsigned int | Number of bytes for the message, including this field.  |       |             |   |                  |   |              |
| 28500              | TemplatelD       | Y     | 2   | 4   | unsigned int | Unique identifier for a T7 EDCI message layout. Value: 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. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></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  |       |             |   |                  |   |              |
| <MessageBody>      |                  |       |     |     |              |   |       |             |   |                  |   |              |

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

## 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  |
|--------------------|-------------|-------|------|-----|-----------------|--|
| <MessageHeaderOut> |             |       |      |     |                 |  |
| 9                  | BodyLen     | Y     | 4    | 0   | unsigned int    | Number of bytes for the message, including this field.                             |
| 28500              | TemplatID   | Y     | 2    | 4   | unsigned int    | Unique identifier for a T7 EDCI message layout. Value: 10012 (Logout, MsgType = 5) |
| 39020              | Pad2        | U     | 2    | 6   | Fixed String    | not used   |
| <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.<br>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   |       |             |   |        |   |        |   |     |   |        |
|---|------------------------------|-------|-----|-----|--------------|---|-------|-------------|---|--------|---|--------|---|-----|---|--------|
| <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 | <table><tr><th>Value</th><th>Description</th></tr><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></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<br>Valid characters: A-Z, 0-9, \x20  |       |             |   |        |   |        |   |     |   |        |
| 22359   | >PartySponsored-AccessUnit   | N     | 30  | 42  | Fixed String | Sponsored Access Unit name.<br>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   |
|---|--------------|-------|-----|-----|--------------|---|
| <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 (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>   |              |       |     |     |              |   |
| 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  |

## 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.  |       |             |    |                    |   |              |
| 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. <div><table><tr><th>Value</th><th>Description</th></tr><tr><td>12</td><td>OrderDropCopy Data</td></tr></table></div>   | 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. <div><table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table></div> | Value | Description | 0  | Not Last Message   | 1 | Last Message |
| Value              | Description          |       |     |     |              |  |       |             |    |                    |   |              |
| 0                  | Not Last Message     |       |     |     |              |  |       |             |    |                    |   |              |
| 1                  | Last Message         |       |     |     |              |  |       |             |    |                    |   |              |
| <MessageBody>      |                      |       |     |     |              |  |       |             |    |                    |   |              |
| 75                 | TradeDate            | N     | 4   | 24  | LocalMktDate | Business date. Set if there is a defined business day for the partition, i.e. the first product assigned to the partition has been set to state 'Start-Of-Day'.  |       |             |    |                    |   |              |
| 1300               | MarketSegmentID      | N     | 4   | 28  | signed int   | Product identifier. Only set if TradesEvent = 103(End of Restatement)  |       |             |    |                    |   |              |

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



## 6.2 Extended Order Information

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

| Tag                | Field Name           | Req'd | Len | Ofs | Data Type    | Description   |       |             |    |                    |   |              |
|--------------------|----------------------|-------|-----|-----|--------------|---|-------|-------------|----|--------------------|---|--------------|
| <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.   |       |             |    |                    |   |              |
| 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><tr><td>Value</td><td>Description</td></tr><tr><td>12</td><td>OrderDropCopy Data</td></tr></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><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0  | Not Last Message   | 1 | Last Message |
| Value              | Description          |       |     |     |              |   |       |             |    |                    |   |              |
| 0                  | Not Last Message     |       |     |     |              |   |       |             |    |                    |   |              |
| 1                  | Last Message         |       |     |     |              |   |       |             |    |                    |   |              |
| <MessageBody>      |                      |       |     |     |              |   |       |             |    |                    |   |              |
| 37                 | OrderID              | Y     | 8   | 24  | unsigned int | Exchange Order ID generated by the T7 System; it remains constant over the lifetime of an order.  |       |             |    |                    |   |              |
| 11                 | ClOrdID              | N     | 8   | 32  | unsigned int | Client Order ID: Unique participant defined order request identifier; used for client order id chaining.  |       |             |    |                    |   |              |
| 41                 | OrigClOrdID          | N     | 8   | 40  | unsigned int | ClOrdID (11) of the last successfully processed task (request) referring to the specific order.   |       |             |    |                    |   |              |
| 48                 | SecurityID           | Y     | 8   | 48  | signed int   | Instrument identifier.  |       |             |    |                    |   |              |
| 17                 | ExecID               | Y     | 8   | 56  | UTCTimestamp | Transaction timestamp.  |       |             |    |                    |   |              |
| 44                 | Price                | N     | 8   | 64  | PriceType    | Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).   |       |             |    |                    |   |              |

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

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

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

| Tag   | Field Name  | Req'd | Len | Ofs | Data Type    | Description   |       |             |   |                                  |   |  |   |   |   |   |   |   |
|-------|---|-------|-----|-----|--------------|---|-------|-------------|---|----------------------------------|---|--|---|---|---|---|---|---|
| 59    | TimeInForce   | N     | 1   | 159 | unsigned int | Execution and trading restriction parameters supported by T7. <table><tr><td>Value</td><td>Description</td></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> | Value | Description | 0 | Day (GFD)                        | 1 | Good Till Cancelled (GTC) - Standard Orders only | 3 | Immediate or Cancel (IOC)                             | 4 | Fill Or Kill (FOK)  | 6 | Good Till Date (GTD) - Standard Orders only |
| Value | Description   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 0     | Day (GFD)   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 1     | Good Till Cancelled (GTC) - Standard Orders only          |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 3     | Immediate or Cancel (IOC)                                 |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 4     | Fill Or Kill (FOK)  |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 6     | Good Till Date (GTD) - Standard Orders only               |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 18    | ExecInst  | N     | 1   | 160 | unsigned int | Instructions for order handling. <table><tr><td>Value</td><td>Description</td></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>                       | 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')                          |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 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') |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 1823  | Triggered   | N     | 1   | 161 | unsigned int | <table><tr><td>Value</td><td>Description</td></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>  | Value | Description | 0 | Not Triggered                    | 1 | Triggered Stop                                   | 2 | Triggered OCO   |   |   |   |   |
| Value | Description   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 0     | Not Triggered   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 1     | Triggered Stop  |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 2     | Triggered OCO   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 625   | TradingSessionSubID                                       | N     | 1   | 162 | unsigned int | Marks a certain order to be included in a defined auction. <table><tr><td>Value</td><td>Description</td></tr><tr><td>2</td><td>Opening or opening auction</td></tr><tr><td>4</td><td>Closing or closing auction</td></tr><tr><td>8</td><td>Any auction</td></tr></table>  | Value | Description | 2 | Opening or opening auction       | 4 | Closing or closing auction                       | 8 | Any auction   |   |   |   |   |
| Value | Description   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 2     | Opening or opening auction                                |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 4     | Closing or closing auction                                |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 8     | Any auction   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 28703 | AppSeqIndicator   | N     | 1   | 163 | unsigned int | Indicates if the order is a Lean Order or a Standard Order. <table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No Recovery Required</td></tr><tr><td>1</td><td>Recovery Required</td></tr></table>   | Value | Description | 0 | No Recovery Required             | 1 | Recovery Required                                |   |   |   |   |   |   |
| Value | Description   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 0     | No Recovery Required                                      |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |
| 1     | Recovery Required   |       |     |     |              |   |       |             |   |                                  |   |  |   |   |   |   |   |   |

| Tag   | Field Name   | Req'd | Len | Ofs | Data Type    | Description  |       |             |    |   |    |  |
|-------|--|-------|-----|-----|--------------|--|-------|-------------|----|---|----|--|
| 21222 | PartyIdInvestment-DecisionMaker-Qualifier                      | N     | 1   | 164 | unsigned int | <div>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.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table> | Value | Description | 22 | Algo  | 24 | Human/Natural person   |
| Value | Description  |       |     |     |              |  |       |             |    |   |    |  |
| 22    | Algo   |       |     |     |              |  |       |             |    |   |    |  |
| 24    | Human/Natural person   |       |     |     |              |  |       |             |    |   |    |  |
| 25124 | ExecutingTrader-Qualifier                                      | N     | 1   | 165 | unsigned int | <div>MiFID field: Qualifier for field ExecutingTrader. It is required to distinguish between natural persons and Algos.</div> <table><tr><th>Value</th><th>Description</th></tr><tr><td>22</td><td>Algo</td></tr><tr><td>24</td><td>Human/Natural person</td></tr></table>   | Value | Description | 22 | Algo  | 24 | Human/Natural person   |
| Value | Description  |       |     |     |              |  |       |             |    |   |    |  |
| 22    | Algo   |       |     |     |              |  |       |             |    |   |    |  |
| 24    | Human/Natural person   |       |     |     |              |  |       |             |    |   |    |  |
| 1362  | NoFills  | Y     | 1   | 166 | Counter      | Specifies the number of partial fills included in this Execution Report.   |       |             |    |   |    |  |
| 2523  | CrossedIndicator   | Y     | 1   | 167 | unsigned int | <div>Indicates SMP involvement.</div> <table><tr><th>Value</th><th>Description</th></tr><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></table>  | Value | Description | 0  | No crossing (Order not subject to crossing) | 1  | Cross rejected (Order subject to crossing and match prevented) |
| Value | Description  |       |     |     |              |  |       |             |    |   |    |  |
| 0     | No crossing (Order not subject to crossing)                    |       |     |     |              |  |       |             |    |   |    |  |
| 1     | Cross rejected (Order subject to crossing and match prevented) |       |     |     |              |  |       |             |    |   |    |  |

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

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



## 6.3 Order (Mass) Cancellation Notification

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

| Tag   | Field Name            | Req'd | Len | Ofs | Data Type    | Description   |       |             |    |                    |   |              |
|---|-----------------------|-------|-----|-----|--------------|---|-------|-------------|----|--------------------|---|--------------|
| <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 (Order-MassActionReport, 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.   |       |             |    |                    |   |              |
| 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><tr><td>Value</td><td>Description</td></tr><tr><td>12</td><td>OrderDropCopy Data</td></tr></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><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Last Message</td></tr><tr><td>1</td><td>Last Message</td></tr></table> | Value | Description | 0  | Not Last Message   | 1 | Last Message |
| Value   | Description           |       |     |     |              |   |       |             |    |                    |   |              |
| 0   | Not Last Message      |       |     |     |              |   |       |             |    |                    |   |              |
| 1   | Last Message          |       |     |     |              |   |       |             |    |                    |   |              |
| <MessageBody>   |                       |       |     |     |              |   |       |             |    |                    |   |              |
| 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  |       |             |    |                    |   |              |
| <AffectedOrdGrp> Cardinality: 0-500, Record counter: NoAffectedOrders |                       |       |     |     |              |   |       |             |    |                    |   |              |
| 535   | >AffectedOrderID      | Y     | 8   | 40  | unsigned int | Exchange Order ID of an order affected by a (mass) cancel request.  |       |             |    |                    |   |              |
| 30535   | >AffectedCICOrdID     | N     | 8   | 48  | unsigned int | Client Order ID of an order affected by a single or mass cancel request.  |       |             |    |                    |   |              |
| 1824  | >AffectedOrigCICOrdID | N     | 8   | 56  | unsigned int | Original Client Order ID of an order affected by a single or mass cancel request.   |       |             |    |                    |   |              |
| 48  | >SecurityID           | Y     | 8   | 64  | signed int   | Instrument identifier.  |       |             |    |                    |   |              |

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

## A Appendix

### A.1 XML Interface Description

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

The XML file consists of the following parts and definitions:

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

| Definitions        | Description   |
|--------------------|---|
| ApplicationMessage | An "ApplicationMessage" represents a top-level structure which describes a message transmitted between the participant and user and the exchange. In contrast to the "Structure" definition, all components and repeating groups are uncollapsed. Valid values and description of fields are provided in the application scope. |
| Structure          | A "Structure" is either the definition of a top-level-structure ("Message") or of a (repeated) sub-structure. Components and repeating groups are provided in a collapsed representation. All fields show the complete list of valid values.  |
| 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": <b>String</b> , <b>float</b> , and <b>int</b> .   |

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 14.0 – Version 1 (EDCI 14.0-D0001)

Changes to the T7 Release 13.1 – Version 1:

- removed valid value *H\_Q(3)* from field *ExecInst* in message [Extended Order Information](#) (10901)
- added fields *PartyIDExecutingUnit*, *PartyIDSponsoredAccessUnit*, *PartySponsoredAccessUnit* to message [Session List Notification](#) (10036)

### B.2 T7 Release 13.1 – Version 1 (EDCI 13.1-D0001)

Changes to the T7 Release 13.0 – Version 1:

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