

Delta1 FIX44 API

Introduction

This page provides guidance for developing an application to the Delta1 FIX44 API. The FIX44 API provides a programmatic order entry service for Delta1. Readers of these pages should have a general understanding of FIX protocol and are seeking to develop a FIX application for the purposes of order entry /modification, and bilaterally negotiated trade reporting. Please note that this page is supplemented by [Trading Platform Locations](#).

FIX Sessions target a FIX API Order Entry Gateway, referred to throughout this document as simply a FIX Gateway. The FIX Gateway facilitates the communication between the client applications and Delta1 matching/trade reporting engines. FIX Gateways are characterized by the following properties: IP address, port, target session identifier (TargetCompID).

Visit the technical specification guide for more information: [Delta1 FIX44 API Guide to Messages and Content](#).

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FIX Gateway Features

- The FIX Gateway handles duplicate and resend message logic in compliance with the standard FIX 4.4 specifications
- FIX Gateways are available for connectivity each trading day from 05:15 CT to 17:00 CT and every Saturday from 08:00 CT to 09:00 CT to support any connectivity testing efforts a customer may have outside of regular business hours.
- Each day at the close of business customer order books and logs are recycled and sequence numbers are reset.

Message Rate Limits

Order entry and bilateral trade reporting are subject to message rate limitations. This configuration is set on the port of a FIX Gateway. As such, all inbound messaging from FIX sessions assigned to a FIX Gateway is aggregated and assessed against a single message rate limit. This is enforced at the application level and is not network/bandwidth related. Rate limiting is only applied to messages that are to route to matching and trade reporting engines.

Routine Disconnects of an Active Session

The exchange determines the following criteria as grounds for disconnecting an active session:

- Loss of the FIX Gateway or client network connection
- Failure to receive or respond to Heartbeats (and test requests)
- Receipt of a Logout message
- Scheduled system maintenance

Exchange Rules

- Fields not specified in the exchange documentation are ignored by the exchange's FIX service. Such unsupported fields are not carried through the system.
- The exchange will ignore any message rejects sent by a connected session.
- The exchange reserves the right to terminate any session that rejects exchange messages.
- The exchange will terminate any session where messaging is deemed inappropriate and detrimental to the marketplace.

Supported Message Disclaimers

- Application level or business level rejects are only delivered to the originating FIX session.
- FIX messages are only sent to sessions while the session is connected.
- Sessions may request sequence reset gap fill for sessions at any time.

Conventions

The ^ is used to represent the FIX field separator.

48=1237^200=200010^207