# Japannext PTS
# FIX Drop Copy Specification for Equities

Version 1.11
Updated 5 December 2016

# Table of Contents

# 1. Introduction

This document explains access to the equities drop copy services of Japannext PTS via the FIX protocol. It describes the service's configuration and specifies the messages that can be received via subscription. For further information and inquiries regarding drop copy services or for questions concerning connectivity please contact Japannext PTS Technical Support via email to: ito@japannext.co.jp.

# 2. Overview

The drop copy service is designed to deliver real-time information about trading activity taking place at Japannext PTS and can be configured to send a message any time an order is entered, modified, canceled or executed. The service can be integrated for straight through processing (STP) into a client's risk management and settlement systems (see Figure 1).

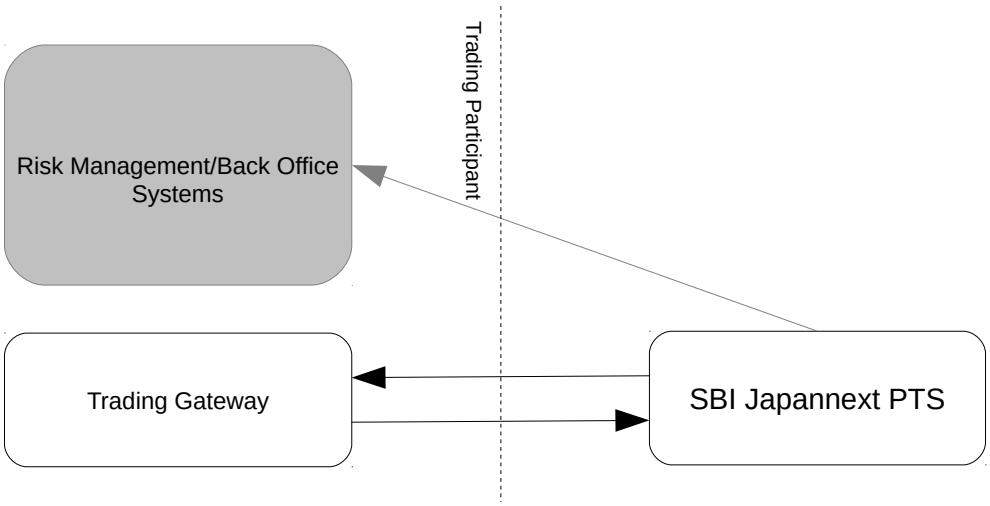


*Figure 1: Drop copy integration*

The TCP/IP protocol is used for the point-to-point transport layer.

# 3. Service Configuration

The drop copy service can be configured to deliver copies of transactions based on a combination of order entry port identifier, security group identifier and client reference.

Two subscription types are available:

- Reconciliation, consisting of only trade-related transactions.
- Full, consisting of both order and trade-related transactions.

The ClientID field can be configured to indicate the origin of an order with the following information:

- Order entry port identifier.
- Trade group identifier to which the order entry port belongs.
- Both of the above.

As an example, consider an institution with a trading facility which uses two order entry ports providing access to Japannext PTS for three trade groups (see Figure 2).

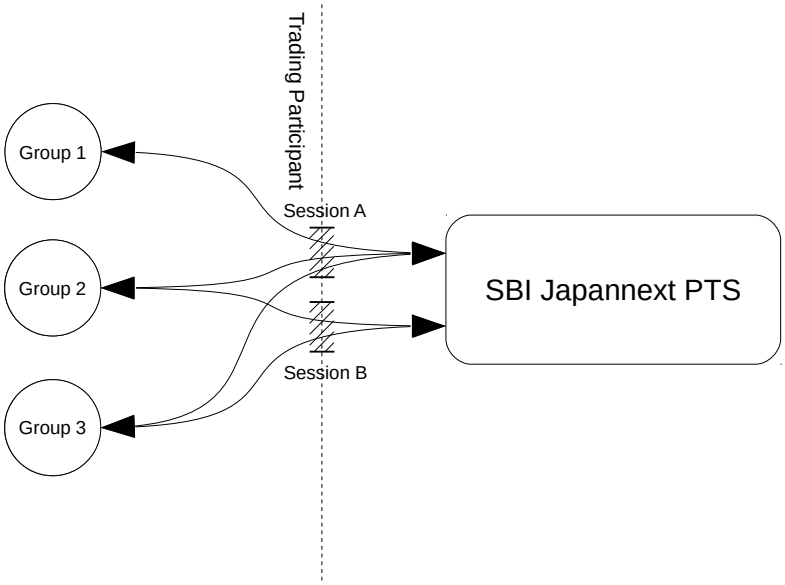


*Figure 2: Trading flow*

There are two typical use cases of the drop copy service, back office processing and risk management.

Usually a back office specific configuration includes copies of all trade reports for all trade groups (see Figure 3).

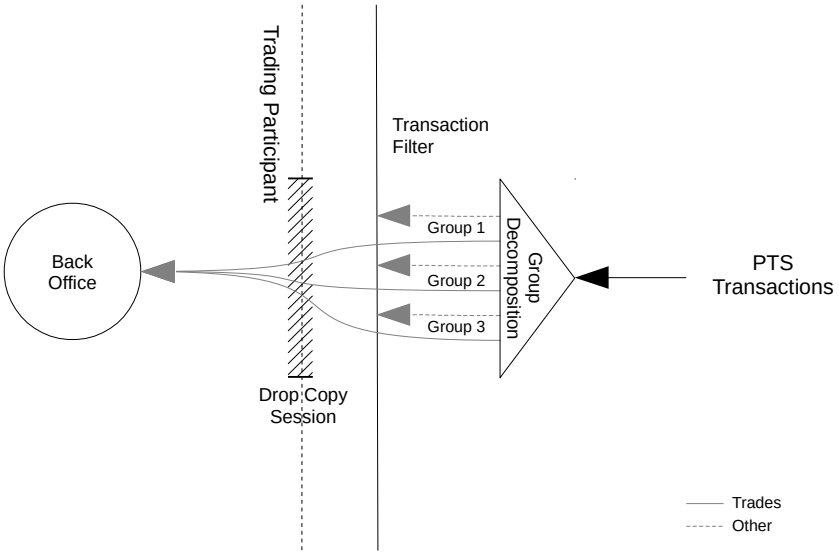


*Figure 3: Back office specific flow*

Whereas a risk management's scope of interest is more narrow, focusing only on particular trade groups, however is more detailed in that it includes all transactions (see Figure 4).

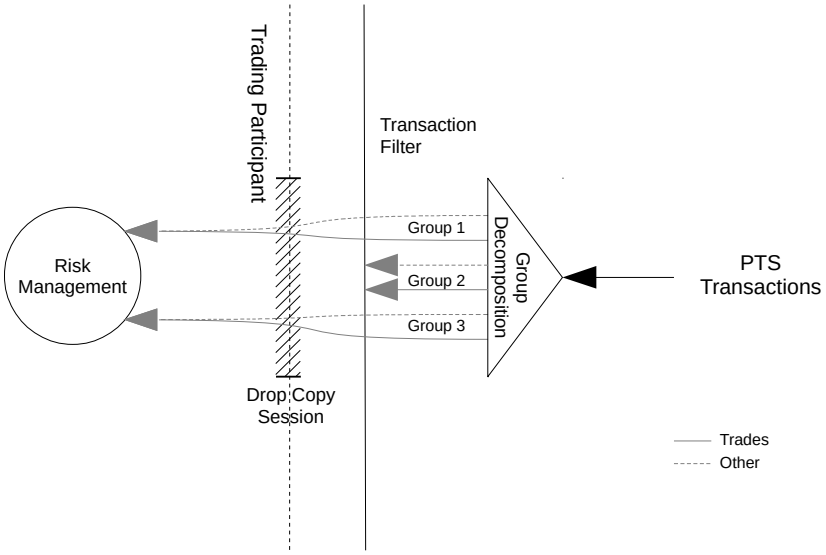


*Figure 4: Risk management specific flow*

# 4. FIX Protocol

The messaging described in this specification complies to the standard FIX 4.2 protocol. For details please refer to http://www.fixprotocol.org/specifications/FIX.4.2.

This specification follows the standard FIX specification as much as possible. However in limited cases fields and field values have been extended by backporting from the FIX 4.4 specification.

## 4.1 Data Types and Required Fields

Field data types in this specification are the same as those defined in the standard FIX specification. However, in certain places this specification further restricts field values from those specified in the standard. All field values will be stated in the message specification details.

All fields that are marked as required in the standard FIX specification are also marked as required in this specification (denoted 'Y' in the message definitions). Additionally this specification requires some fields which are not required by the FIX standard (denoted 'R').

## 4.2 Limitations

This specification applies limitations on particular field lengths.

| Tag | Field Name | Comments |
|---|---|---|
| 1 | Account | Limited to 16 characters. |
| 6 | AvgPx | Limited to 8 whole number digits and 4 decimal places. |
| 11 | ClOrdID | Limited to 32 characters. |
| 14 | CumQty | Limited to 9 whole number digits. |
| 17 | ExecID | Limited to 30 characters. |
| 31 | LastPx | Limited to 8 whole number digits and 1 decimal place. |
| 32 | LastShares | Limited to 9 whole number digits. |

| Tag | Field Name | Comments |
|---|---|---|
| 37 | OrderID | Limited to 20 characters. |
| 38 | OrderQty | Limited to 9 whole number digits. |
| 41 | OrigClOrdID | Limited to 32 characters. |
| 44 | Price | Limited to 8 whole number digits and 1 decimal place. |
| 50 | SenderSubID | Limited to 10 characters. |
| 55 | Symbol | Limited to 4 characters. |
| 57 | TargetSubID | Limited to 10 characters. |
| 109 | ClientID | Limited to 20 characters. |
| 110 | MinQty | Limited to 9 whole number digits. |
| 111 | MaxFloor | Limited to 9 whole number digits. |
| 151 | LeavesQty | Limited to 9 whole number digits. |

# 5. Protocol Mappings

This section defines mappings from the order entry protocols used in the trading services of Japannext PTS to the drop copy protocol.

## 5.1 FIX Order Entry

Fields in the drop copy messages match the originals in the trading messages with the exception of the ClientID field, where the firm identifier (MPID) in the original message is replaced with the order entry port and/or trade group identifiers.

## 5.2 OUCH Order Entry

| OUCH Name | Tag | Field Name | Comments |
|---|---|---|---|
| Order Token | 11 | ClOrdID | Token in ASCII format. |
| Replacement Order Token | | | |
| Client Reference | 1 | Account | |
| Buy/Sell Indicator | 54 | Side | |
| Shares | 38 | OrderQty | Whole number in ASCII format. |
| Security Id | 55 | Symbol | Identifier in ASCII format. |
| Group | 50 | SenderSubID | |
| Price | 44 | Price | Decimal number in ASCII format. |
| Time in Force | 59 | TimeInForce | |
| Firm | 109 | ClientID | Replaced with the order entry port and/or trade group identifiers. |
| Capacity | 47 | Rule80A | |
| Order Reference Number | 37 | OrderID | In YYYYMMDD-<Order Reference Number> format. |
| Minimum Quantity | 110 | MinQty | Whole number in ASCII format. |
| Previous Order Token | 41 | OrigClOrdID | Token in ASCII format. |
| Canceled Order Reason | 378 | ExecRestatementReason | |

| OUCH Name | Tag | Field Name | Comments |
|---|---|---|---|
| Executed Shares | 32 | LastShares | Whole number in ASCII format. |
| Execution Price | 31 | LastPx | Decimal number in ASCII format. |
| Liquidity Indicator | 851 | LastLiquidityInd | |
| Match Number | 880 | TrdMatchID | In YYYYMMDD-<Match Number> format. |

## 5.3 Order and Trade Identifiers

The ClOrdID, OrderID and TrdMatchID fields in the drop copy messages are the same as those in the corresponding messages on order entry ports.

Since a drop copy session can deliver messages aggregated from multiple order entry ports, the subscriber should not rely solely on the ClOrdID field to uniquely identify orders. Augmenting the ClOrdID with an appropriately configured ClientID can be used for this purpose.

The ExecID assigned to a drop copy message will differ from that of the original message. Uniqueness of this field is only guaranteed per individual drop copy session, however if the buy and sell sides of a trade are delivered over the same drop copy session they will have the same ExecID.

# 6. FIX Session Management

FIX sessions are uniquely defined by the SenderCompID and TargetCompID. Any attempt to establish an additional FIX session using the same CompIDs will be rejected.

At log on clients are identified by their SenderCompID.

Clients are required to log on to the service using the log on message. Once logged on, clients will need to send heartbeat messages to keep the session active.

In case of connection loss clients are required to again log on using the next transmitted sequence numbers while also taking care of any potential message loss in a FIX protocol compliant manner.

IP addresses, port numbers and CompIDs to use are issued upon application completion.

# 7. FIX Messages

## 7.1 Standard Header – Incoming Messages

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| 8 | BeginString | Y | Identifies beginning of new message and protocol version.<br>Value is FIX.4.2. |
| 9 | BodyLength | Y | Message length, in bytes, forward to the CheckSum field. |
| 34 | MsgSeqNum | Y | Integer message sequence number. |
| 35 | MsgType | Y | Defines message type. |
| 43 | PossDupFlag | | Indicates possible retransmission of message with this sequence number. |
| 49 | SenderCompID | Y | Used to identify firm sending message. As assigned by Japannext PTS. |
| 50 | SenderSubID | | Assigned value used to identify specific message originator. |
| 52 | SendingTime | Y | Time of message transmission (always expressed in UTC). |
| 56 | TargetCompID | Y | Used to identify receiving firm. As assigned by Japannext PTS. |
| 122 | OrigSendingTime | | Original time of message transmission (always expressed in UTC). |

## 7.2 Standard Header – Outgoing Messages

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| 8 | BeginString | Y | Identifies beginning of new message and protocol version.<br>Value is FIX.4.2. |
| 9 | BodyLength | Y | Message length, in bytes, forward to the CheckSum field. |
| 34 | MsgSeqNum | Y | Integer message sequence number. |
| 35 | MsgType | Y | Defines message type. |
| 49 | SenderCompID | Y | Used to identify firm sending message. As assigned by Japannext PTS. |
| 50 | SenderSubID | | Assigned value used to identify specific message originator.<br>Values:<br>DAY = Daytime market<br>DAYX = Daytime X-market<br>DAYU = Daytime U-market<br>NGHT = Nighttime market |
| 52 | SendingTime | Y | Time of message transmission (always expressed in UTC). |
| 56 | TargetCompID | Y | Used to identify receiving firm. As assigned by Japannext PTS. |
| 122 | OrigSendingTime | | Original time of message transmission (always expressed in UTC). |

## 7.3 Standard Trailer

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| 10 | CheckSum | Y | Three byte, simple checksum. |

## 7.4 Administrative Messages

### 7.4.1 Logon

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=A |
| 98 | EncryptMethod | Y | Method of encryption. Not supported.<br>Values:<br>0=None / other |
| 108 | HeartBtInt | Y | Heartbeat interval (seconds). Recommended value is 30 seconds. |
| 141 | ResetSeqNumFlag | | Indicates that both sides of the FIX session should reset sequence numbers. |
| 553 | Username | | Userid. As assigned by Japannext PTS. |
| 554 | Password | | Password or passphrase. As assigned by Japannext PTS. |
| Standard trailer | | | |

### 7.4.2 Heartbeat

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=0 |
| 112 | TestReqID | | Required when the heartbeat is the result of a Test Request message. |
| Standard trailer | | | |

### 7.4.3 Test Request

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=1 |
| 112 | TestReqID | Y | Identifier to be returned in resulting Heartbeat. |
| Standard trailer | | | |

### 7.4.4 Resend Request

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=2 |
| 7 | BeginSeqNo | Y | Message sequence number of first message in range to be resent. |
| 16 | EndSeqNo | Y | Message sequence number of last message in range to be resent. |
| Standard trailer | | | |

### 7.4.5 Reject

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=3 |
| 45 | RefSeqNum | Y | The MsgSeqNum of the FIX message being referenced. |
| 58 | Text | | Text message explaining reject reason. |
| 371 | RefTagID | | The tag number of the FIX field being referenced. |
| 372 | RefMsgType | | The MsgType of the FIX message being referenced. |
| 373 | SessionRejectReason | | Code to identify reason for a session-level Reject message.<br>Values:<br>0=Invalid tag number<br>1=Required tag missing<br>2=Tag not defined for this message type<br>3=Undefined tag<br>4=Tag specified without a value<br>5=Value is incorrect (out of range) for this tag<br>6=Incorrect data format for value<br>9=CompID problem<br>10=SendingTime accuracy problem<br>11=Invalid MsgType |
| Standard trailer | | | |

### 7.4.6 Sequence Reset

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=4 |
| 36 | NewSeqNo | Y | New sequence number. |
| 123 | GapFillFlag | | Indicates replacing administrative or application messages which will not be resent. |
| Standard Trailer | | | |

### 7.4.7 Logout

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=5 |
| 58 | Text | | Text message explaining logout reason. |

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard trailer | | | |

## 7.5 Application Messages

### 7.5.1 Execution Report – Order Accepted

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=8 |
| 1 | Account | | Account mnemonic as agreed between the institution and Japannext PTS. |
| 6 | AvgPx | Y | Calculated average price of all fills on this order.<br>Value is 0. |
| 11 | ClOrdID | | Unique identifier for the order as assigned by the institution. |
| 14 | CumQty | Y | Total number of shares filled.<br>Value is 0. |
| 17 | ExecID | Y | Unique identifier of execution message as assigned by Japannext PTS. |
| 20 | ExecTransType | Y | Identifies transaction type.<br>Values:<br>0=New |
| 37 | OrderID | Y | Unique identifier for order as assigned by Japannext PTS. |
| 38 | OrderQty | R | Quantity accepted. |
| 39 | OrdStatus | Y | Identifies current status of this order.<br>Values:<br>0=New |
| 40 | OrdType | R | Order type.<br>Values:<br>2=Limit |
| 44 | Price | R | Price per share. |
| 47 | Rule80A | | Designates the capacity of the firm placing the order.<br>Values:<br>A=Agency<br>P=Principal |
| 54 | Side | Y | Side of order.<br>Values:<br>1=Buy<br>2=Sell<br>5=Sell short<br>6=Sell short exempt |
| 55 | Symbol | Y | Ticker symbol.<br>Value is 4 digit Quick code. |
| 59 | TimeInForce | | Specifies how long the order remains in effect.<br>Values:<br>0=Day<br>3=Immediate or Cancel (IOC)<br>4=Fill or Kill (FOK) |
| 60 | TransactTime | R | Time of order creation (expressed in UTC). |
| 109 | ClientID | | Order entry port and/or trade group identifiers as assigned by Japannext PTS. |
| 110 | MinQty | | Minimum quantity of an order to be executed. |
| 111 | MaxFloor | | Maximum number of shares within an order to be shown on the exchange floor at any given time. |

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| 150 | ExecType | Y | Describes the specific Execution Report.<br>Values:<br>0=New |
| 151 | LeavesQty | Y | Amount of shares open for further execution.<br>Value is the same as that of OrderQty. |
| 797 | CopyMsgIndicator | R | Indicates whether or not this message is a drop copy of another message.<br>Value is Y. |
| Standard trailer | | | |

## 7.5.2 Execution Report – Order Replaced

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=8 |
| 1 | Account | | Account mnemonic as agreed between the institution and Japannext PTS. |
| 6 | AvgPx | Y | Calculated average price of all fills on this order. |
| 11 | ClOrdID | | Unique identifier for the order as assigned by the institution. |
| 14 | CumQty | Y | Total number of shares filled. |
| 17 | ExecID | Y | Unique identifier of execution message as assigned by Japannext PTS. |
| 20 | ExecTransType | Y | Identifies transaction type.<br>Values:<br>0=New |
| 37 | OrderID | Y | Unique identifier for order as assigned by Japannext PTS. |
| 38 | OrderQty | R | Quantity accepted. |
| 39 | OrdStatus | Y | Identifies current status of this order.<br>Values:<br>1=Partially filled<br>2=Filled<br>5=Replaced |
| 40 | OrdType | R | Order type.<br>Values:<br>2=Limit |
| 41 | OrigClOrdID | | ClOrdID of the previous order (not the initial order) as assigned by the institution. |
| 44 | Price | R | Price per share. |
| 47 | Rule80A | | Designates the capacity of the firm placing the order.<br>Values:<br>A=Agency<br>P=Principal |
| 54 | Side | Y | Side of order.<br>Values:<br>1=Buy<br>2=Sell<br>5=Sell short<br>6=Sell short exempt |
| 55 | Symbol | Y | Ticker symbol.<br>Value is 4 digit Quick code. |
| 59 | TimeInForce | | Specifies how long the order remains in effect.<br>Values:<br>0=Day<br>3=Immediate or Cancel (IOC)<br>4=Fill or Kill (FOK) |

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| 60 | TransactTime | R | Time of order modification (expressed in UTC). |
| 109 | ClientID | | Order entry port and/or trade group identifiers as assigned by Japannext PTS. |
| 110 | MinQty | | Minimum quantity of an order to be executed. |
| 111 | MaxFloor | | Maximum number of shares within an order to be shown on the exchange floor at any given time. |
| 150 | ExecType | Y | Describes the specific Execution Report.<br>Values:<br>5=Replaced |
| 151 | LeavesQty | Y | Amount of shares open for further execution. |
| 378 | ExecRestatementReason | | Code to identify reason for unsolicited cancel.<br>Values:<br>100 = Trade prevention |
| 797 | CopyMsgIndicator | R | Indicates whether or not this message is a drop copy of another message.<br>Value is Y. |
| Standard trailer | | | |

## 7.5.3 Execution Report – Order Canceled

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=8 |
| 1 | Account | | Account mnemonic as agreed between the institution and Japannext PTS. |
| 6 | AvgPx | Y | Calculated average price of all fills on this order. |
| 11 | ClOrdID | | Unique identifier for the order as assigned by the institution. |
| 14 | CumQty | Y | Total number of shares filled. |
| 17 | ExecID | Y | Unique identifier of execution message as assigned by Japannext PTS. |
| 20 | ExecTransType | Y | Identifies transaction type.<br>Values:<br>0=New |
| 37 | OrderID | Y | Unique identifier for order as assigned by Japannext PTS.. |
| 38 | OrderQty | R | Quantity accepted. |
| 39 | OrdStatus | Y | Identifies current status of this order.<br>Values:<br>4=Canceled |
| 40 | OrdType | R | Order type.<br>Values:<br>2=Limit |
| 41 | OrigClOrdID | | ClOrdID of the previous order (not the initial order) as assigned by the institution. |
| 44 | Price | R | Price per share. |
| 47 | Rule80A | | Designates the capacity of the firm placing the order.<br>Values:<br>A=Agency<br>P=Principal |
| 54 | Side | Y | Side of order.<br>Values:<br>1=Buy<br>2=Sell<br>5=Sell short<br>6=Sell short exempt |

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| 55 | Symbol | Y | Ticker symbol.<br>Value is 4 digit Quick code. |
| 59 | TimeInForce | | Specifies how long the order remains in effect.<br>Values:<br>0=Day<br>3=Immediate or Cancel (IOC)<br>4=Fill or Kill (FOK) |
| 60 | TransactTime | R | Time of order cancellation (expressed in UTC). |
| 109 | ClientID | | Order entry port and/or trade group identifiers as assigned by Japannext PTS. |
| 110 | MinQty | | Minimum quantity of an order to be executed. |
| 111 | MaxFloor | | Maximum number of shares within an order to be shown on the exchange floor at any given time. |
| 150 | ExecType | Y | Describes the specific Execution Report.<br>Values:<br>4=Canceled |
| 151 | LeavesQty | Y | Amount of shares open for further execution.<br>Value is 0. |
| 378 | ExecRestatementReason | | Code to identify reason for unsolicited cancel.<br>Values:<br>2 = Verbal change<br>12 = Cancel on connection loss<br>99 = Other<br>100 = Trade prevention |
| 797 | CopyMsgIndicator | R | Indicates whether or not this message is a drop copy of another message.<br>Value is Y. |
| Standard trailer | | | |

## 7.5.4 Execution Report – Trade

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=8 |
| 1 | Account | | Account mnemonic as agreed between the institution and Japannext PTS. |
| 6 | AvgPx | Y | Calculated average price of all fills on this order. |
| 11 | ClOrdID | | Unique identifier for the order as assigned by the institution. |
| 14 | CumQty | Y | Total number of shares filled. |
| 17 | ExecID | Y | Unique identifier of execution message as assigned by Japannext PTS. |
| 20 | ExecTransType | Y | Identifies transaction type.<br>Values:<br>0=New |
| 31 | LastPx | R | Price of this (last) fill. |
| 32 | LastShares | R | Number of shares bought/sold on this (last) fill. |
| 37 | OrderID | Y | Unique identifier for order as assigned by Japannext PTS. |
| 38 | OrderQty | R | Quantity accepted. |
| 39 | OrdStatus | Y | Identifies current status of this order.<br>Values:<br>1=Partially filled<br>2=Filled |

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| 40 | OrdType | R | Order type.<br>Values:<br>2=Limit |
| 44 | Price | R | Price per share. |
| 47 | Rule80A | | Designates the capacity of the firm placing the order.<br>Values:<br>A=Agency<br>P=Principal |
| 54 | Side | Y | Side of order.<br>Values:<br>1=Buy<br>2=Sell<br>5=Sell short<br>6=Sell short exempt |
| 55 | Symbol | Y | Ticker symbol.<br>Value is 4 digit Quick code. |
| 59 | TimeInForce | | Specifies how long the order remains in effect.<br>Values:<br>0=Day<br>3=Immediate or Cancel (IOC)<br>4=Fill or Kill (FOK) |
| 60 | TransactTime | R | Time of execution (expressed in UTC). |
| 109 | ClientID | | Order entry port and/or trade group identifiers as assigned by Japannext PTS. |
| 110 | MinQty | | Minimum quantity of an order to be executed. |
| 111 | MaxFloor | | Maximum number of shares within an order to be shown on the exchange floor at any given time. |
| 150 | ExecType | Y | Describes the specific Execution Report.<br>Values:<br>1=Partial fill<br>2=Fill |
| 151 | LeavesQty | Y | Amount of shares open for further execution. |
| 797 | CopyMsgIndicator | R | Indicates whether or not this message is a drop copy of another message.<br>Value is Y. |
| 851 | LastLiquidityInd | R | Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity.<br>Values:<br>1 = Added liquidity<br>2 = Removed liquidity |
| 880 | TrdMatchID | R | Identifier assigned to a trade by a matching system. |
| Standard trailer | | | |

## 7.5.5 Business Message Reject

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| Standard header | | | MsgType=j |
| 45 | RefSeqNum | | The MsgSeqNum of the FIX message being referenced. |
| 58 | Text | | Text message explaining reject reason. |
| 372 | RefMsgType | Y | The MsgType of the FIX message being referenced. |

| Tag | Field Name | Req'd | Comments |
|---|---|---|---|
| 380 | BusinessRejectReason | Y | Code to identify reason for a Business Message Reject message.<br>Values:<br>0 = Other<br>3 = Unsupported Message Type |
| Standard trailer | | | |

# Revision History

| Date | Version | Changes |
|---|---|---|
| 2011-02-25 | 1.0 | Initial revision. |
| 2011-07-13 | 1.1 | Added Username (553) and Password (554) fields to Logon message. |
| 2011-12-16 | 1.2 | Correct PTS name used. |
| 2012-04-06 | 1.3 | ClOrdID (11) limit updated. |
| 2012-04-18 | 1.4 | Fixed typo in the Username (553) tag number.<br>Minor rephrasing of the Overview and System Configuration sections.<br>Incoming and outgoing messages now defined from the exchange point of view. |
| 2012-05-11 | 1.5 | Added LastLiquidityInd (851) field to Execution Report – Trade.<br>Added list of values for PTS side SubIDs.<br>Added MinQty (110) field to Execution Report messages.<br>Added MaxFloor (111) field to Execution Report messages.<br>Updated comment for OrderID (37) field to denote that it is not required to be preserved within the order chain. |
| 2012-09-24 | 1.6 | Added OrigClOrdID (41) field to Execution Report – Replaced and Execution Report – Canceled. |
| 2012-12-26 | 1.7 | Added TrdMatchID (880) field to Execution Report – Trade.<br>Added Protocol Mappings section.<br>Reworded descriptions for Account (1), TimeInForce (59) and Rule80A (47) fields. |
| 2014-01-22 | 1.8 | Added ExecRestatementReason (378) field to Execution Report – Order Replaced and Execution Report – Order Canceled.<br>Removed PossResend (97) field from standard header. |
| 2015-01-22 | 1.9 | Mentioned the U-market. |
| 2015-06-25 | 1.10 | Removed Text (58) filed from all non-reject messages. |
| 2016-09-23 | 1.11 | Fixed requirement for OrigClOrdID (41) field in Execution Report – Order Replaced. Changed to not required.<br>Fixed values for OrdStatus (39) field in Execution Report – Trade. Removed Pending Cancel (6) and Pending Replace (E).<br>Removed TradeDate (75) field from Execution Report – Trade. |