

Changes Introduced in the Upgraded FIX Gateway

This document outlines changes introduced by the upgraded FIX Gateway when compared to the existing FIX Gateway, intended for use by developers during the migration process. For further information and inquiries please send an email to: ito@japannext.co.jp.

1 ID Field Format Changes

ExecID (17) Format has changed.

Old FIX Gateway	New FIX Gateway
Date in YYYYMMDD format, followed by a hyphen (-) character, followed by a hexadecimal number with a maximum length of 8 digits. E.g. 20180221-8E9F	Date in YYYYMMDD format, followed by a 10 digit decimal number. E.g. 201802210000036511
For rejection messages generated at the gateway, an 8 digit hexadecimal number, followed by a 4 digit hexadecimal number. E.g. 5A8F83640072	

OrderID (37) Format has changed.

Old FIX Gateway	New FIX Gateway
Date in YYYYMMDD format, followed by a hyphen (-) character, followed by a hexadecimal number with a maximum length of 8 digits. E.g. 20180221-1A2B	Date in YYYYMMDD format, followed by a 10 digit decimal number. E.g. 201802210000006699

TrdMatchID (880) Format has changed.

Old FIX Gateway	New FIX Gateway
Date in YYYYMMDD format, followed by a hyphen (-) character, followed by a 12 digit decimal number. E.g. 20180221-000000012345	Date in YYYYMMDD format, followed by a 10 digit decimal number. E.g. 201802210000012345

2 ID Field Uniqueness Change

ExecID (17) Now only unique per FIX session.

Old FIX Gateway	New FIX Gateway
ID generation is based on an internal transaction number which is unique within the trading system. However, if a client crosses themselves on a trade then the buy and sell executions will have the same ID.	ID uniqueness is only guaranteed per individual FIX session. If a client crosses themselves on a trade over the same FIX session, the buy and sell executions will have different IDs.

3 Revised Field Length Limitations

Account (1) Length limitation changed from 16 to 10.

Old FIX Gateway	New FIX Gateway
Field length > 16 results in Reject (3) with SessionRejectReason (373) = 6 (Incorrect data format for value).	Field length > 10 results in Reject (3) with SessionRejectReason (373) = 6 (Incorrect data format for value).

SenderSubID (50) Length limitation set to 30.

Old FIX Gateway	New FIX Gateway
Field length limitation not enforced.	Field length > 30 results in Reject (3) with SessionRejectReason (373) = 6 (Incorrect data format for value).

TargetSubID (57) Length limitation of 4 now also enforced for Order Cancel Replace Request (G) and Order Cancel Request (F).

Old FIX Gateway	New FIX Gateway
Field length limitation not enforced for replace and cancel.	Field length > 4 in replace and cancel results in Reject (3) with SessionRejectReason (373) = 6 (Incorrect data format for value).

4 Fields Removed From Order Requests

OrderID (37) No longer permitted in Order Cancel Replace Request (G) nor Order Cancel Request (F).

Old FIX Gateway	New FIX Gateway
Field value ignored.	Field present results in Reject (3) with SessionRejectReason (373) = 2 (Tag not defined for this message type).

Text (58) No longer permitted in New Order Single (D) nor Order Cancel Replace Request (G) nor Order Cancel Request (F).

Old FIX Gateway	New FIX Gateway
Field value ignored.	Field present results in Reject (3) with SessionRejectReason (373) = 2 (Tag not defined for this message type).

ConfirmFlag (9119) No longer permitted in New Order Single (D) nor Order Cancel Replace Request (G). Instead use ExecInst (18) = x (Ignore notional value checks).

Old FIX Gateway	New FIX Gateway
Field used to ignore notional value checks (confirm going above soft limit).	Field present results in Reject (3) with SessionRejectReason (373) = 0 (Invalid tag number).

5 Field Added To Execution Reports

SenderSubID (50) Now always present in all Execution Report (8) messages.

Old FIX Gateway	New FIX Gateway
Never present in Execution Report (8).	Always present in Execution Report (8).

6 Stricter Field Validations

TargetSubID (57) If the value in the Order Cancel Replace Request (G) or Order Cancel Request (F) is different to that in the New Order Single (D), the order is now rejected.

Old FIX Gateway	New FIX Gateway
Value mismatch ignored.	Value mismatch results in Order Cancel Reject (9) with CxlRejReason (102) = 99 (Other).

ClientID (109) Value of 0 is now rejected.

Old FIX Gateway	New FIX Gateway
Value of 0 ignored.	Value of 0 results in Execution Report - Order Rejected (8) with OrdRejReason (103) = 99 (Other).

MinQty (110) Value of 0 is now rejected, including when TimeInForce (59) = 3 (Immediate or Cancel). If there is no minimum quantity requirement, omit the field.

Old FIX Gateway	New FIX Gateway
Value of 0 ignored.	Value of 0 results in Execution Report - Order Rejected (8) with OrdRejReason (103) = 13 (Incorrect quantity) or Order Cancel Reject (9) with CxlRejReason (102) = 99 (Other).

MinQty (110) Can not be used in conjunction with TimeInForce (59) = 4 (Fill or Kill).

Old FIX Gateway	New FIX Gateway
Field present with FOK ignored.	Field present with FOK results in Execution Report - Order Rejected (8) with OrdRejReason (103) = 11 (Unsupported order characteristic) or Order Cancel Reject (9) with CxlRejReason (102) = 99 (Other).

MaxFloor (111) Value of 0 is now rejected (support for iceberg orders was removed in August 2017).

Old FIX Gateway	New FIX Gateway
Value of 0 ignored.	Value of 0 results in Reject (3) with SessionRejectReason (373) = 0 (Invalid tag number).

7 Reject Message Changes

Price (44) Now a session reject if this field is omitted in the New Order Single (D) or Order Cancel Replace Request (G).

Old FIX Gateway	New FIX Gateway
Business Message Reject (j) with BusinessRejectReason (380) = 5 (Conditionally Required Field Missing).	Reject (3) with SessionRejectReason (373) = 1 (Required Tag Missing).

Symbol (55) Now a session reject if this field has length greater than 9.

Old FIX Gateway	New FIX Gateway
Order Cancel Reject (9) with CxlRejReason (102) = 99 (Other).	Reject (3) with SessionRejectReason (373) = 6 (Incorrect data format for value).

ClientID (109) Now a session reject if this field has length greater than 9.

Old FIX Gateway	New FIX Gateway
Execution Report - Order Rejected (8) with OrdRejReason (103) = 99 (Other).	Reject (3) with SessionRejectReason (373) = 6 (Incorrect data format for value).

MaxFloor (111) Now a session reject if this field is present (support for iceberg orders was removed in August 2017).

Old FIX Gateway	New FIX Gateway
Execution Report - Order Rejected (8) with OrdRejReason (103) = 0 (Broker / Exchange option) or Order Cancel Reject (9) with CxlRejReason (102) = 99 (Other).	Reject (3) with SessionRejectReason (373) = 0 (Invalid tag number).