

IRESS FIX SERVLET

Release Notes & Future Development List

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Release Notes

Neo Version 3.00

Bugs Fixed

Message/Item	Description
New Order – Single	Order Cancel/Replace or Order Cancel Requests made to previously failed DMA FIX orders are no longer sent with the same ClOrdID (tag 11) as the original order.

Enhancements

Message/Item	Description
IRESS FIX Servlet	IRESS FIX Servlet conversion to Neo. Note – Clients are required to upgrade to IRESS FIX Servlet Neo 3.00 when using IOS Neo Insto/Retail server versions.

Felix Version 1.84 sp8

Bugs Fixed

Message/Item	Description
Execution Report	Unsolicited new Execution Reports received for short exempt (tag 54 (Side) = 6) DMA orders now match against the correct client order in the IOS Order Pad.

Felix Version 1.84 sp7

Bugs Fixed

Message/Item	Description
Execution Report	Unsolicited new orders now use the correct IOS sell type value from tag 54 (Side) .
IRESS FIX Servlet	A new setting, Append date to Execlids is now available. The setting enables unique trade numbers by appending today's date to tag 17 (ExecID) .

Felix Version 1.84 sp6

Enhancements

Message/Item	Description
IRESS FIX Servlet	<p>A new setting Trade Slip No Conversion provides further support to enable ASX market orders to pass the IOS trade number to allow account visibility in IOS Depth.</p> <p>The setting is on by default. Please contact IRESS to change this setting.</p>
	<p>Sell type attributes for the ASX exchange have been updated on the IRESS FIX Servlet to pass the relevant tag 54 (Side) value on creation of 'Long', 'Short' or 'Short Exempt' orders in IOS. The new short selling features are available with IOS Insto 1.66sp1 and IOS Retail 1.97sp5 server versions.</p>
Execution Report	<p>RIC security code conversion now applies to unsolicited new orders received by the IRESS FIX Servlet.</p>

Felix Version 1.84 sp4

Enhancements

Message/Item	Description
IRESS FIX Servlet	<p>A dollar multiplier can now be added to custom FIX tags. Please contact IRESS for more information.</p>

Felix Version 1.84 sp2

Enhancements

Message/Item	Description
IRESS FIX Servlet	<p>The FIX Servlet timer is now reset when any message is received from an IOS, not just when a heartbeat message is received.</p>

Felix Version 1.84 sp1

Enhancements

Message/Item	Description
IRESS FIX Servlet	<p>The value in tag 37 (OrderID) is now ignored when a Reject Execution Report is received and the FIX Servlet is configured to decode tag 37 (OrderID) in the ITS FIX Interface format.</p>

Felix Version 1.84

Enhancements

Message/Item	Description
IRESS FIX Servlet	A new setting is available that allows strategy orders to be sent as tag 40 =1 if a client order has zero price. This setting is turned off by default.
	The day order scheduled cleanup job now includes those orders that do not have tag 59 specified in the Execution Report.
Don't Know Trade (DK)	A DK trade message is now sent if a duplicate tag 17 value is received.

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	Tag 37 is now sent for Order Cancel/Replace and Order Cancel Request messages sent after unanswered orders cleanup has processed
	Session times within the same AM/PM period can now be set for connections running in client mode. For example: End time = 5.25pm and Start Time = 5.30pm.
	If the FIX session is logged in when the day order cleanup occurs after the sequence reset, the inbound expected sequence number will now be set correctly upon next login.

Felix Version 1.83 sp4

Enhancements

Message/Item	Description
Execution Reports	A new setting is available to populate the IOS STradeNo and TradeNo trade fields using a nominated execution report FIX tag that contains the ASX TradeSlipNumber field.

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The day order clean up scheduled job no longer requires the broker to have sent the exchange in the execution report.

Felix Version 1.83 sp3

Bugs Fixed

Message/Item	Description
Execution Report	When using FIX Protocol v4.4, trades for orders in a Pending state (tag 150 = F with tag 39 = E) are now processed correctly.

Felix Version 1.83 sp2

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	Orders in the Creating state are now removed when a FIX Servlet session is logged out.

Felix Version 1.83 sp1

Enhancement

Message/Item	Description
IRESS FIX Servlet	A new scheduled cleanup job, to be run at 10pm every night, removes all orders in the Creating state in an IOS where a Pending New Execution Report has not been received. When the FIX Servlet is upgraded, the new scheduled job is enabled by default.

Felix Version 1.83

Enhancement

Message/Item	Description
IRESS FIX Servlet	The Heartbeat Interval is now configurable when a FIX Servlet is running in client mode.
	FIX Servlets used for ASX Market Orders can now be configured to check a nominated FIX field (other than tag 37 (OrderID)) for the ASX exchange order ID.
	<p>If a Resend Request message is received for a request that has a status of pending acknowledgement, the market status of the order in IOS is now set to Failed.</p> <p>For example, an order might be sent by the Servlet, but not received in the other system due to a network issue. When a Resend Request is received for this order, the market status of the order in IOS is set to Failed rather than remaining in the Creating state.</p> <p>Note: The IRESS FIX Servlet will not resend order requests.</p>
Execution Report	A new setting Send Pending to IOS is now available on the FIX Servlet. This setting allows Pending Execution Report messages to be sent the IOS. This is used in conjunction with Retail IOS version 1.95 to control whether an order can be modified whilst it is in the Creating or Amending state.

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	<p>Amendments to partially traded strategy orders no longer reduce the MktVol by the DoneVol.</p> <p>Note: This bug only occurred when the IOS account setting Allow strategy trade updates was disabled.</p>

	If a FIX session terminates and reconnects but does not immediately log in, the IOS will no longer allow orders for the FIX or Strategy service to be created.
	Orders set to Done in the database due to the Day Order Cleanup are now cleaned up correctly.
New Order – Single	Order attributes in tag 40 (OrdType) and tag 59 (TimeInForce) for the AOM, AXF and AXW exchanges are now sent correctly.
New order – Single / Order Cancel Request	Tag values set up using the tag mapping feature in the FIX Servlet are no longer duplicated when sending multiple create or delete requests in a single IOS action.
Order Status Request	Tag 100 (ExDestination) is no longer sent in Order Status Request messages.
Don't Know Trade	Tag 100 (ExDestination) is no longer sent in Don't Know Trade messages.

Felix Version 1.82 sp3

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	Session Level Reject messages that do not contain tag 372 (RefMsgType) are now processed correctly when received as a response to OrderStatusRequest messages sent in recovery by the FIX Servlet. Note: Sending OrderStatusRequest messages for recovery is a FIX Servlet setting.

Felix Version 1.82 sp2

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	ITS bulking functionality may allow different orders to be placed with the same ID in tag 37 (OrderID) . Now, when the FIX Servlet is expecting tag 37 (OrderID) in the ITS FIX Interface format for ASX market orders, the Code and Side sections of tag 37 are used in addition to the ID to look up the correct order.

Felix Version 1.82 sp1

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The efficiency of bulk amend and delete request processing has been enhanced.

Felix Version 1.82

Enhancement

Message/Item	Description
New Order - Single	The IRESS FIX Servlet now supports Limit (tag 40 (OrdType) = 2) Foreign Exchange (FX) orders.

Felix Version 1.81

Enhancement

Message/Item	Description
IRESS FIX Servlet	The IRESS FIX Servlet now successfully processes unsolicited Replace Execution Reports where a strategy property has been amended, and updates the strategy order in IOS accordingly. This enhancement requires IOS server version 1.62.
New Order - Single	When using FIX protocol version 4.3 or higher, Market to Limit ASX market orders are now sent as tag 40 (OrdType) = K .

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The IRESS FIX Servlet now forces a disconnect from the socket if the gateway is unresponsive. For example, if there is no response to multiple test requests.
	The open orders cache used for day order clean ups now records the new tag 59 (TimeInForce) value if the lifetime of the order is amended.
Order Cancel/Replace Request	When amending Good Till Cancelled ASX market orders, the lifetime no longer defaults to End of Day.

Felix Version 1.80 sp4

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	A timing issue at startup which could cause the FIX Servlet to not respond has been rectified.

Felix Version 1.80 sp2

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The day order cleanup scheduled job now runs successfully for all open orders from the IOS. The day order cleanup scheduled job was not processing correctly for versions 1.80 and 1.80 sp1.

Felix Version 1.80 sp1

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The open orders cache now correctly loads orders when set up to use the “ITS FIX Interface Format” conversion for tag 37 (OrderID) . This allows the Order Status Request messages to process on recovery when the Use Order Status Request to Recover Orders setting is turned on.

Felix Version 1.80

Enhancement

Message/Item	Description
IRESS FIX Servlet	<p>A new setting Use Order Status Request to Recover Orders is available. When turned on, the IRESS FIX Servlet will send an Order Status Request message for any open orders in the FIX Servlet. If the response received is an 'unknown order' Execution Report (tag 20=3 with tag 39=8) the order will be removed from the IOS.</p> <p>The setting is off by default. Please contact IRESS if your system supports Order Status Request messages and you would like this turned on.</p>
IRESS FIX Servlet	<p>A new setting Process OrdStatus in OrderCancelReject messages is available.</p> <p>When turned on, if the IOS user attempts to amend or delete an order and the FIX Servlet receives an Order Cancel Reject message in response with tag 39 (OrdStatus) advising that the order is complete or no longer exists the order in IOS goes to the maroon 'failed' state. (Values for tag 39 in the Order Cancel Reject message that will cause an order in IOS to go to the maroon 'failed' state are: Rejected (tag 39=8); Cancelled (tag 39=4); Expired (tag 39=C); or Filled (tag 39=2)). This then allows the IOS user to delete the order from the order pad without resending the Cancel Request through the FIX Servlet. This setting is on by default.</p>
IRESS FIX Servlet	Unsolicited market orders are now accepted through the FIX Servlet and assigned to the correct IOS account using the FIX tag set as the Account Field on the FIX Servlet and the Xref decoding settings on the IOS server.
IRESS FIX Servlet	FIX protocol versions 4.3 and 4.4 are now supported.
Logon	Tag 553 (Username) and tag 554 (Password) fields are supported for FIX Protocol versions 4.3 and 4.4.
New Order - Single	Foreign Exchange (FX) orders are now supported through the FIX Servlet.
New Order - Single	<p>Vanilla SFE Futures and Options on Futures are now supported through the FIX Servlet. Vanilla International Futures orders are also supported.</p> <p>Note: The IRESS FIX Servlet does not currently support Futures Spreads.</p>

Bugs Fixed

Message/Item	Description
Execution Report	Dollar multiplier conversions (for example, dollars to cents) are now correctly applied to Trade Cancellation messages.
Order Cancel/Replace Request	If you tick a market order after its quantity had been amended, the correct volume is now sent in the Order Cancel/Replace Request.
IRESS FIX Servlet	A new setting is available to prevent tag 141 (ResetSeqNumFlag) being sent in Logon messages if this tag is not supported in the counter-party system. This setting is off by default.

Felix Version 1.7 sp8

Enhancement

Message/Item	Description
IRESS FIX Servlet	The day order clean up scheduled job no longer requires the broker to have sent the exchange in the execution report.

Bugs Fixed

Message/Item	Description
Order Cancel/Replace Request	Tag 11 (ClOrdID) and tag 41 (OrigClOrdID) values are now correct when the last message received was an Order Cancel Reject and tag 37 (OrderID) has changed.

Felix Version 1.7 sp7

Bugs Fixed

Message/Item	Description
New Order - Single	Tag 126 (ExpireTime) or tag 432 (ExpireDate) will no longer be sent for non-ASX, Good for Day (tag 59 (TimeInForce) =0) orders when using retail IOS.

Felix Version 1.7 sp6

Bugs Fixed

Message/Item	Description
New Order - Single	Strategy orders created for client orders where the client order price is At Market are now correctly sent with tag 40 (OrdType) =1 .

Felix Version 1.7 sp5

Enhancement

Message/Item	Description
Order Cancel/Replace Request and Order Cancel Request	Order Cancel/Replace Request and Order Cancel Request now send the same value for tag 37 (OrderID) as was received in the Execution Report.
New Order - Single	<p>A new setting has been provided to support the new ITS Order Types, Market and Market to Limit. The new setting is off by default.</p> <p>When turned on:</p> <ul style="list-style-type: none">Market Order Type orders will be sent with tag 40 (OrdType) = 1 (Market)Market to Limit orders will be sent with tag 40 (OrdType) = K (Market with Leftover as Limit). <p>Tag 40 (OrdType) = K is not a standard FIX Protocol version 4.2 value for OrdType. This setting should only be turned on for those systems that can support this value.</p> <p>When the setting is turned off, Market to Limit orders will be sent with tag 40 (OrdType) = 1 to be treated by the broker accordingly.</p>

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	When running in client mode, the sequence numbers are now correctly reset and a login message is sent if the IOS goes offline overnight.
Execution Report	Now accepts tag 37 (OrderID) = 0 or a positive integer when the FIX Servlet is configured to decode tag 37 as the "ITS FIX Interface Format".

Felix Version 1.7 sp4

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	Orders are now stored properly in the open orders cache when the value of tag 37 (OrderID) is the high SEATS order ID, enabling the day order purge to work correctly.

Felix Version 1.7 sp3

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	Tag 37 (OrderID) is now processing correctly when Decimal format is activated on the FIX Servlet.
New Order - Single	IOS no longer sends tag 44 (price) = 0.0000 for At Market orders (tag 40 (OrdType) = 1).

Felix Version 1.7 sp2

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The setting to use tag 37 (OrderID) as the OrdNoLow for the IOS Depth functions now works with large ASX OrderID values.
	In client mode, sequence numbers are reset correctly when the FIX Servlet is restarted manually.
	In client mode, the sequence number reset schedule job can now be scheduled to run either outside or during session times.

Felix Version 1.7 sp1

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The new setting for tag 37 (OrderID) conversion introduced in version 1.7 is retained when the FIX Servlet is restarted.

Felix Version 1.7

Enhancement

Message/Item	Description
New Order - Single	<p>The IRESS FIX Servlet now supports sending At Best ASX orders that are generated in the IOS Create Order dialog. For At Best orders, tag 40 (OrdType) = P (pegged) and tag18 (Execlnst) = R (Primary peg (primary market - buy at bid/sell at offer)).</p> <p>Good Till Cancelled orders continue to be supported when the IOS is converted to ITS.</p> <p>Good Till Date (tag 59 (TimelnForce) =6) orders will now be supported for ASX market orders when the IOS is converted to ITS.</p>
Execution Report	<p>The FIX Servlet continues to support sending tag 37 (OrderID) in OrdNoLow and OrdNoHigh for ASX orders sent to the ITS market. This enables the support of modifying orders in IOS Depth.</p> <p>The format of tag 37 (OrderID) to IOS in the FIX execution reports can be either hexadecimal format (the order_number_u field from the ASX ITS API interface) or the value from tag 37 (OrderID) from the ITS FIX interface.</p>

Felix Version 1.6 sp8

Enhancement

Message/Item	Description
IRESS FIX Servlet	The FIX scheduled job for removing all unfilled day orders from IOS that have a TimelnForce (tag 59) value of 0 (Good For Day) now also works in Server mode.

Felix Version 1.6 sp7

Enhancement

Message/Item	Description
IRESS FIX Servlet	The IRESS FIX Servlet now supports tag 97 (PossResend) in the standard message header for incoming messages.
	A new job is available for scheduling the removal of all unfilled orders from IOS that have a TimeInForce (tag 59) value of 0 (Good For Day).

Felix Version 1.6 sp6

Enhancement

Message/Item	Description
IRESS FIX Servlet	The IRESS FIX Servlet now supports ticking market orders. When the market order is ticked, an Order Cancel/Replace Request is sent to modify the market order price to the next price level.

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	Strategy trades are now correctly assigned to the Strategy service.

Felix Version 1.6 sp5

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The IRESS FIX Servlet now handles large market order sequence numbers.

Felix Version 1.6 sp4

Bugs Fixed

Message/Item	Description
Order Cancel Request	Strategy fields are now sent in outgoing Order Cancel Requests.

Felix Version 1.6 sp3

Bugs Fixed

Message/Item	Description
Resend Request	The response message to a Resend Request message with tag 16 (EndSeqNo) = 0, now has the correct sequence number.

Felix Version 1.6 sp1

Bugs Fixed

Message/Item	Description
IRESS FIX Servlet	The Use SEATS Attributes setting on the IRESS FIX Servlet now applies only to ASX orders.

Felix Version 1.6

Enhancements

Message/Item	Description
Resend Request	When using FIX Protocol version 4.2 and requesting all missed messages, the IRESS FIX Servlet now sends the correct value of 0 for tag 16 (EndSeqNo) . Previously, this tag was sent with the value of 999999, which is the value used in FIX Protocol version 4.0.
Don't Know Trade (DK)	The IRESS FIX Servlet now supports this message. For information about the tags supported, see the IRESS FIX Servlet Technical Specifications.

Future Development

The following items are proposed enhancements for the IRESS FIX Servlet:

- support for the FIX Administration command.

Please contact your IRESS Market Technology Account Executive to discuss proposed enhancements and/or any additional enhancements you require.