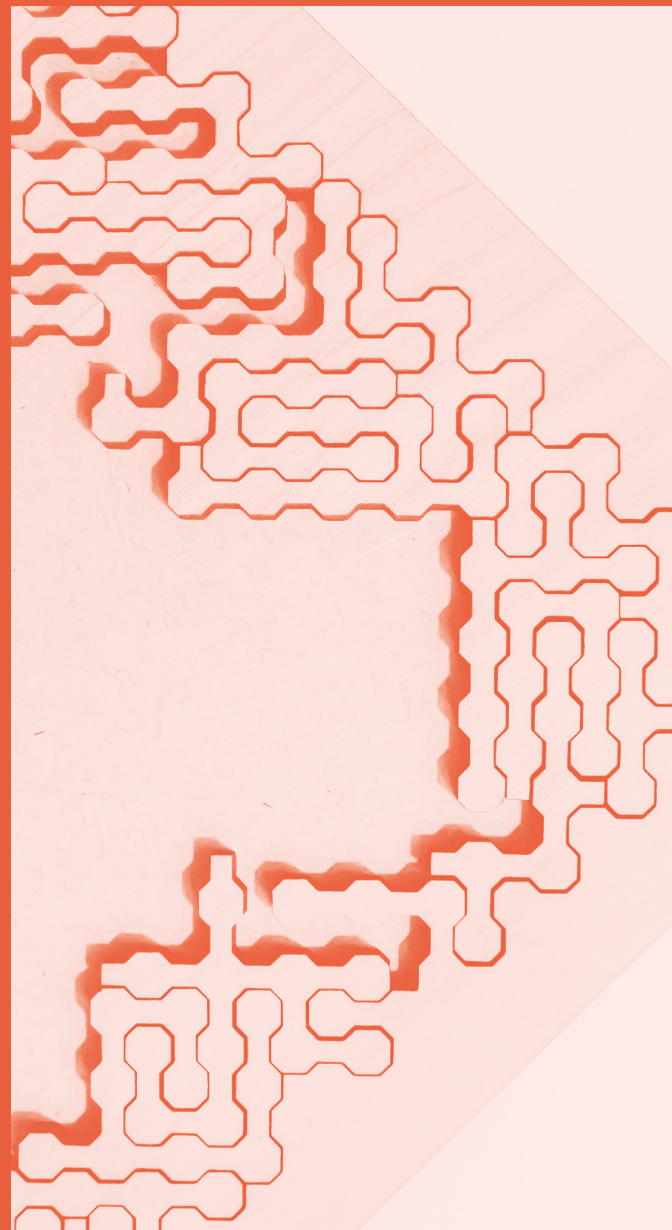
CIX ATS FIX 4.2 Order Entry Specification

Version 1.4



Updated June 2026

Markets Evolved.

PURPOSE

This Order Entry Specification provides detailed instructions for order entry via the CIX IntelligentCross ATS, including supported FIX 4.2 messages, tags, and order types. It will be updated as new functionalities, features, and regulatory changes are implemented.

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1.0 Introduction

This document describes the FIX interface to transmit orders to the CIX IntelligentCross ATS. Using the FIX protocol is the only available method for sending orders to CIX.

It is assumed that the reader is familiar with the FIX 4.2 protocol as described at https://www.fixtrading.org/online-specification/

2.0 Hours of Operation

For ATS session times, refer to our website at https://www.thecix.ca/trading for normal hours. The below table describes the normal daily hours of the ATS. Further, we follow standard Canadian market holidays, including early close sessions, as defined by the TMX, CSE Canada, and the other stock exchanges.

- CIX IntelligentCross ASPEN VERT
- CIX IntelligentCross ASPEN
- CIX IntelligentCross Midpoint

3.0 FIX Tags

This section describes the different FIX tags supported by CIX IntelligentCross. Any FIX tag sent to CIX IntelligentCross not mentioned in this spec will be ignored by our engine.

Common Header

Tag	Name	Required	Description
8	BeginString	Y	Identifies beginning of new message and protocol version. ALWAYS the first field in the message. Must be set to 4.2
9	BodyLength	Y	Message length, in bytes, forward to the CheckSum field. ALWAYS the second field in the message.
35	MsgType	Y	Defines message type. ALWAYS the third field in the message. Supported values: • 0 – Heartbeat • 1 – Test Request • 2 – Resend Request • 3 – Reject • 4 – Sequence Reset • 5 – Logout • 8 – Execution Report • 9 – Order Cancel Reject • A – Logon • D – Order Single • F – Order Cancel Request • G – Order Cancel/Replace Request
34	MsgSeqNum	Y	Integer message sequence number. The first message of the day starts with sequence number = 1.
43	PossDupFlag	N	Indicates possible retransmission of message with this sequence number.
52	SendingTime	Y	Time of message transmission, in UTC. See Appendix C for more details.
49	SenderCompID	Y	Assigned value used to identify the firm sending the message. **1*14 alphanumeric.**
56	TargetCompId	Y	Assigned value used to identify the receiving firm. **1*14 alphanumeric.**
50	SenderSubID	N	Value assigned by the firm sending the message.. **1*14 alphanumeric.**
115	OnBehalfOfCompID	N	Assigned value used to identify the firm originating the message if it was delivered by a third party. This field is **not** echoed back. **1*14 alphanumeric.**

Tag	Name	Required	Description
116	OnBehalfOfSubID	N	Assigned value used to identify a specific message originator (i.e. trader) if the message was delivered by a third party. This field is **not** echoed back. **1*14 alphanumeric.**
128	DeliverToCompID	N	Will echo the SenderCompID of the session that originated the order. Note: only present on Drop Copy connections.

Common Trailer

Tag	Name	Required	Description
10	CheckSum	Y	Three byte, simple checksum. ALWAYS the last field in the message; ie serves, with the trailing <SOH>, as the end-of-message delimiter.

4.0

Application Messages

New Order Single

If a New Order Single is received with invalid values or missing required tags, an “Execution Report” message will be sent in response with a rejected OrdStatus.

Upon receipt of an accepted New Order message, an ack message will be sent out with a new OrdStatus per FIX standards.

Tag	Name	Required	Description
	Common Header	Y	**35=D**
1	Account	N	Account Field if sent will be echoed back to the client in Execution msg. **1*32 alphanumeric.**
11	ClOrdId	Y	Unique identifier for Order as assigned by the order sender. Uniqueness must be guaranteed within a single trading day *per symbol across all sessions*. **1*32 alphanumeric.**
18	ExecInst	N	Allowed values: • f = DAO • M = Midpoint Peg • R = Primary (Passive) Peg • P = Market (Aggressive) Peg For Pegs, OrdType(40) MUST be equal to P ***If ExecInst=f, it will override any*** HandlInst(21) and the order will be treated as DAO.
21	HandlInst	N	Allowed values: • 1 = OPR Reprice • 5 = OPR Cancel Will be defaulted to 1 (OPR Reprice) if not received. If ExecInst=f, it will override HandlInst(21) and the order will be treated as DAO.
38	OrderQty	Y	Number of shares. Precise to 6 decimals for support of fractional shares.

Tag	Name	Required	Description
40	OrdType	Y	Allowed values: • 1 = Market • 2 = Limit • P = Pegged If 40=P, then 18 MUST be M, R, or P
44	Price	N	Price per share. • Must not be present when 40=1 • Required when 40=2 • Optional when 40=P
54	Side	Y	Allowed values: • 1 = Buy • 2 = Sell • 5 = Sell short
55	Symbol	Y	Ticker Symbol **Must be 11 characters or less.**
59	TimeInForce	Y	Specifies how long the order remains in effect. Valid values: • 0 = DAY • 3 = IOC • 6 = GTT (Midpoint book only) *GTT = Good Till Time; essentially a same-day GTD order with a specified expiry time prior to market close.* For *GTT, it must be combined with ExpireTime(126) using the current date to specify the expiry time of the order. Any date other than current, if provided in ExpireTime (126) will result in an order rejection.*
60	TransactTime	Y	Time of Order creation expressed in UTC. See Appendix C for more details.
100	ExDestination	Y	Specify which book to send the order to: • ASPV– CIX IntelligentCross ASPEN VERT • ASPC– CIX IntelligentCross ASPEN • INCC– CIX IntelligentCross Midpoint For Midpoint Peg orders, 100 MUST be set to **INCC**. **Ignored on replaces.**
110	MinQty	N	Minimum Acceptable Quantity (MAQ): Minimum quantity of each execution report. Orders will not interact with smaller sized contra orders. *Order will be rejected if Bypass=Y is combined with MinQty.* ***Only accepted on non-display orders such as IOC and Midpoint orders.***

Tag	Name	Required	Description
111	MaxFloor	N	The quantity to be displayed, in board lot sizes only. If MaxFloor[111]=0 on a visible order, then the entire order quantity is hidden. See Appendix B for more details.
126	ExpireTime	N	Conditionally required if TimeInForce(59) is set to GTT(6). Expressed in UTC.
1724	OrderOrigination	N	Identifies the type of customer sending the order. Allowed values: • 5=Direct access client • 6=Foreign dealer equivalent • 7=Order execution only service
2883	RoutingArrangement-Indicator	N	Allowed values: • 0 = No routing arrangement in place • 1 = Routing arrangement in place
6750	UMIRAccountType	N	Required for Canadian regulatory reporting. Allowed values: • CL = Client • NC = Non-Client (Default) • ST = Specialist • IN = Inventory • OF = Options firm account • OT = Options market maker • BU = Bundled • MC = Multiple Clients If not provided on a MsgType(35) = D (a New Order Single), will default to value “NC”, which will be echoed back on the Execution Reports.
6751	UMIRUserID	Y	Required for Canadian regulatory reporting, the trading system’s user ID for the trader. **1*8 alphanumeric.**
6754	BasketTrade	N	Identification for order as part of a basket trade. Allowed values: • N = No (Default) • 15 Digit Basket Number
6755	ProgramTrade	N	Identify this order as part of a program trade. Allowed values: • Y • N
6757	Jitney	N	Broker on whose behalf this order is being submitted if different from the executing broker. This is a 3-digit numeric identifier per BrokerNumber(6774).
6761	Anonymous	N	Anonymize this order when trade reporting. Allowed values: • Y • N Default is N.

Tag	Name	Required	Description
6763	UMIRRegulationID	N	Identification marker for UMIR-specific designations to orders and trades. Allowed values: • IA = Insider Account • NA = Not Applicable • SS = Significant Shareholder
6774	BrokerNumber	N	Three digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001.
6791	Bypass	N	Indicates the order should only trade with displayed volumes. Allowed values: • Y • N These orders are treated as IOC. Default is "N" *Order will be rejected if Bypass=Y is combined with MinQty.*
7713	NoTradeFeat	N	Code that defines self-trade prevention behavior for orders from the same broker • N = Cancel newest order • O = Cancel oldest order • D = Decrement and Cancel (larger order decremented) • E = Execute – Trade is suppressed on market data; ExecuteMatch(7733) returned in ExecutionReport. *If there are conflicting instructions, the newer order's instructions shall take precedence.*
7714	NoTradeKey	N	Self-cross trade prevention ID generated by participant. **1*6 alphanumeric.**
7729	ShortMarkingExempt	N	Identifies an order as Short Marking Exempt (SME). Not valid on short sell orders. Allowed values: • 0 = SME
7737	POComment	N	Free form pass-through tag. **1*32 alphanumeric.**
8020	DisplayRange	N	A quantity added and subtracted to the MaxFloor(111) of an Iceberg order to define a range from which the iceberg's display volume is randomly chosen. *E.g. MaxFloor(111)=1000 and DisplayRange(8020)=200 will allow random display volumes of 800, 900, 1000, 1100, or 1200.*
8025	CustomerAccount	N	Account number for clients not eligible to obtain an LEI. **1*20 alphanumeric.**
8026	AlgorithmID	N	Unique identifier for the end-client (orders automatically generated on a predetermined basis). **1*20 alphanumeric.**
8027	CustomerLEI	N	LEI for clients eligible to obtain an LEI including LEI of the foreign dealer equivalent (encryption required). **1*52 alphanumeric.**

Tag	Name	Required	Description
8028	BrokerLEI	N	Non-PO IIROC Dealer Member (correspondent broker) LEI. **1*20 alphanumeric.**
9110	MinQtyAggregation	N	Instruction for setting MinQty to permit the aggregation of contra-side interest to meet the minimum quantity requirements. Note that orders are not 'bunched' into one fill. • Y – Enabled • N – Disabled If MinQty[110] is not present on order, then MinQtyAggregation[9110] will be ignored. Ignored on replaces.
9215	Fractional Trade Related Identification	N	9215 = 2 for fractional client orders intended as fractional clean up orders (FRC).
9303	RoutingInst	N	Allowed values: • P = Post Only *Applicable to ALO orders only in the ASPEN and ASPEN VERT order books.*
	Common Trailer	Y	

Cancel Request

Request to fully cancel the remaining open shares on the order.

Tag	Name	Required	Description
	Common Header	Y	**35=F**
11	ClOrdID	Y	Unique ID of this cancel request. Uniqueness must be guaranteed within a single trading day *per symbol across all sessions*. **1*32 alphanumeric.**
38	OrdQty	Y	Should match Order Quantity from the most recent order. *Not validated.*
40	OrdType	Y	Must match original OrdType
41	OrigClOrdID	Y	The ClOrdId of the previously entered order to be canceled (NOT necessarily the initial order of the day).
54	Side	Y	Must match original Side
55	Symbol	Y	Must match original Symbol
60	TransactTime	Y	Time of Cancel creation expressed in UTC. See Appendix C for more details.
	Common Trailer	Y	

Cancel/Replace Request

Notes on fields that can be modified:

- **Price** – new limit price for the order
- **Quantity** – attempts to reduce desired quantity below the already filled amount will result in the cancel/replace attempt being rejected

Tag	Name	Required	Description
	Common Header	Y	**35=G**
11	ClOrdID	Y	Unique ID of this cancel request. Uniqueness must be guaranteed within a single trading day *per symbol across all sessions*. **1*32 alphanumeric.**
18	ExecInst	N	Must match original ExecInst
21	HandlInst	N	Must match original HandlInst (If ExecInst=f, it will override HandlInst(21) and the order will be treated as DAO.)
38	OrderQty	Y	The new TOTAL desired order quantity. Cannot be less than the currently executed quantity. Precise to 6 decimals for support of fractional order quantities.
40	OrdType	Y	Must match original OrdType
41	OrigClOrdID	Y	The ClOrdId of the previously entered order to be canceled (NOT necessarily the initial order of the day).
44	Price	N	Requested price for the order to be amended to. Must be present if the original order was sent with a Price.
54	Side	Y	Must match original Side
55	Symbol	Y	Must match original Symbol
59	TimeInForce	Y	Must match original TimeInForce
60	TransactTime	Y	Time of Cancel/Replace creation expressed in UTC. See Appendix C for more details.
110	MinQty	N	If MinQty tag is not present, Value will be cleared if it was present on the original order.
	Common Trailer	Y	

Note: Queue Priority is ***not*** preserved if amending Price or if Amended Qty > Original Qty. However, if Amended Qty < Original Qty, Queue Priority is preserved.

Execution Report

The execution report message is used to:

- Confirm CIX IntelligentCross receipt of an order
- Confirm changes to an existing order as a result from a cancel or cancel/replace request

- Relay fill and partial fill information on an existing order
- Reject orders
- Trade busts

Tag	Name	Required	Description
	Common Header	Y	**35=8**
1	Account	N	Will match original order
6	AvgPrice	Y	Calculated average price of all fills on this order. Precise to 6 decimals.
11	ClOrdID	Y	Will match confirmed ClOrdID of the current order chain.
14	CumQty	Y	Total number of shares filled on the order. Precise to 6 decimals for support of fractional order quantities.
15	Currency	Y	Will be set to CAD on all trade report messages for CAD symbol executions and USD for USD symbol executions.
17	ExecID	Y	Unique identifier of execution message.
18	ExecInst	N	Will match original order
19	ExecRefID	N	Reference identifier used with trade cancel or correct message (i.e. ExecTransType = 1 or 2) to refer to the previous Execution Report to which the current message applies.
20	ExecTransType	Y	Identifies transaction type • 0 = New • 1 = Cancel • 2 = Correct ExecTransType = '1' denotes a trade bust/cancel. ExecTransType = '2' denotes a trade correction.
21	HandInst	N	Will match original order (If ExecInst=f, it will override HandlInst(21) and the order will be treated as DAO)
30	LastMkt	Y	Specifies which IntelligentCross book the order was **accepted** in or **filled** in. Valid values: • ASPV – CIX IntelligentCross ASPEN VERT • ASPC – CIX IntelligentCross ASPEN • INCC – CIX IntelligentCross Midpoint Acknowledgements and fills will contain LastMkt. Reject messages may not.
31	LastPx	Y	Price of this (last) fill.
32	LastShares	Y	Quantity of shares bought/sold on this (last) fill. Precise to 6 decimals for support of fractional order quantities.
37	OrderID	Y	Unique CIX IntelligentCross OrderID.
38	Quantity	Y	Will reflect the last accepted value. Precise to 6 decimals for support of fractional order quantities.

Tag	Name	Required	Description
39	OrdStatus	Y	Identifies current status of order. • 0 = New • 1 = Partially filled • 2 = Filled • 4 = Canceled • 5 = Replaced • 8 = Rejected • D = Restated
40	OrdType	Y	Will match original order
41	OrigClOrdID	N	The OrigClOrdID as specified on the original Cancel or Cancel/Replace request.
42	OrigTime	N	Time of message origination, in UTC. See Appendix C for more details.
44	Price	N	Will match original order
54	Side	Y	Will match original order
55	Symbol	Y	Will match original order
58	Text	N	Text field
59	TimeInForce	Y	Will match original order
60	TransactTime	Y	Time of execution, expressed in UTC. See Appendix C for more details.
103	OrdRejReason	N	Code to identify reason for order rejection. • 0 = Broker Option • 1 = Unknown symbol • 2 = Exchange closed • 3 = Order exceeds limit • 4 = Too late to enter • 5 = Unknown order • 6 = Duplicate Order (dupe ClOrdID)
110	MinQty	N	Will match original order
111	MaxFloor	N	Will match original order
126	ExpireTime	N	Will match original order
150	ExecType	Y	Describes the specific ExecutionRpt (ie Pending Cancel) while OrdStatus will always identify the current order status (ie Partially Filled). • 0 = New • 1 = Partial fill • 2 = Fill • 4 = Canceled • 5= Replaced • 8 = Rejected • D = Restated
151	LeavesQty	Y	Quantity open for further execution. Precise to 6 decimals for support of fractional order quantities.

Tag	Name	Required	Description
375	ContraBroker	N	The broker with whom the trade occurred. Format and values will be as described for BrokerNumber(6774).
378	ExecRestatement-Reason	N	Only present when 150=D or 150=3. • 3=Repricing (ex. OPR) • 5=Partial Reduce due to self – trade prevention result based on NoTradeFeat(7713)
851	LastLiquidityInd	N	Indicator to identify whether a fill or partial fill was the result of a liquidity code below. Valid values: • 0– Neither Added Nor Removed Liquidity (used for Midpoint only as appropriate) • 1– Added Liquidity • 2– Removed Liquidity
1724	OrderOrigination	N	Will match original order
2883	RoutingArrangement-Indicator	N	Will match original order
6750	UMIRAccountType	Y	Will match original order unless it was not provided, in which case it will be NC.
6751	UMIRUserID	Y	Will match original order
6754	BasketTrade	N	Will match original order
6755	ProgramTrade	N	Will match original order
6757	Jitney	N	Will match original order
6761	Anonymous	N	Will match original order
6763	UMIRRegulationID	N	Will match original order
6774	BrokerNumber	N	Will match original order
6776	PrincipalTrade	N	A principal transaction between a dealer and a dealer's customer account. • Y = Yes
6777	WashTrade	N	A trade that has occurred between proprietary accounts of the same member firm. • Y = Yes
6791	Bypass	N	Will match original order
7713	NoTradeFeat	N	Will match original order
7714	NoTradeKey	N	Will match original order
7729	ShortMarkingExempt	N	Will match original order
7732	MatchingPriority	N	The type of priority used to match an order in a trade. May only be present if 150 = 1 or 2 (partial fill or fill). • 1=Broker Preferencing
7733	ExecuteMatch	N	Trade matched and suppressed due to no self-trade. Allowed Values: • Y = Yes
7737	POComment	N	Will match original order
8025	CustomerAccount	N	Will match original order

Tag	Name	Required	Description
8026	AlgorithmID	N	Will match original order
8027	CustomerLEI	N	Will match original order
8028	BrokerLEI	N	Will match original order
9110	MinQtyAggregation	N	Will match original order
9303	RoutingInst	N	Will match original order
	Common Trailer	Y	

Order Cancel Reject

A reject in response to a cancel or Cancel/Replace request.

Tag	Name	Required	Description
	Common Header	Y	**35=9**
11	ClOrdID	Y	The unique ClOrdID as specified on the original Cancel or Cancel/Replace request that is being rejected.
37	OrderID	Y	The OrderID is the order intended for cancellation or replacement. Will return value "NONE" if original order not found.
39	OrdStatus	Y	Identifies current status of order. • 0 = New • 1 = Partially filled • 2 = Filled • 4 = Canceled • 5 = Replaced • 8 = Rejected • D = Restated
41	OrigClOrdID	Y	The OrigClOrdID as specified on the original Cancel or Cancel/Replace request.
102	CxlRejReason	Y	Code to identify the reason for cancel rejection: • 0 = Too late to cancel • 1 = Unknown order • 2 = Broker / Exchange Options • 6 = Duplicate ClOrdID (11) received • 99 = Other
434	CxlRejResponseTo	Y	This reject is in response to a: 1 = Order Cancel Request 2 = Cancel/Replace
58	Text	N	Textual description of the reject reason
	Common Trailer	Y	

Trade Cancel/Correct Message

A Trade Cancel/Correct message for a trade break. Trade Cancel/Correct message is an optional message that is enabled by default at the session level. The price, size, or another material field (such as UMIRAccountType(6751) of a trade may be corrected, all other details remain the same. Trade cancels and corrections do not alter live order states.

A Trade Cancel will use ExecTransType(20)=1 and will reference the original execution in ExecRefID(19).

A Trade Correct will use ExecTransType(20)=2 and will reference the original execution in ExecRefID(19).

5.0

Session Layer

Logon

The logon message must be the first message received by CIX IntelligentCross after the TCP connection is established by the member. IntelligentCross will close the TCP socket after 5 seconds if no Logon message is received.

Tag	Name	Required	Description
	Common Header	Y	**35=A**
98	EncryptMethod	N	If present, must be 0
108	HeartbeatInterval	Y	Member heartbeat interval (in seconds).
	Common Trailer	Y	

Heartbeat

The heartbeat maintains the FIX connection during periods of inactivity. A heartbeat message is sent only if no other message has been sent during the preceding HeartbeatInterval.

Tag	Name	Required	Description
	Common Header	Y	**35=0 (zero)**
	Common Trailer	Y	

Test Request

Tag	Name	Required	Description
	Common Header	Y	**35=1**
	Common Trailer	Y	

Resend Request

Tag	Name	Required	Description
	Common Header	Y	**35=2**
7	BeginSeqNo	Y	Message sequence number of the first message in the range to be resent.
16	EndSeqNo	Y	Message sequence number of the last message in the range to be resent. If the request is for a single message, BeginSeqNo = EndSeqNo. If the request is for all messages subsequent to a particular message, EndSeqNo = "0" (zero).
	Common Trailer	Y	

Sequence Reset

The Sequence Reset message is used by the sending application to reset the incoming sequence number on the opposing side.

Tag	Name	Required	Description
	Common Header	Y	**35=4**
123	GapFillFlag	N	Value: Y = Sequence Reset - Gap Fill N = Sequence Reset - Reset
36	NewSeqNo	Y	New sequence number
	Common Trailer	Y	

Session Reject

The reject message will be issued when a message is received but cannot be properly processed due to a session-level violation.

Tag	Name	Required	Description
	Common Header	Y	**35=3**
45	RefSeqNum	Y	MsgSeqNum of the rejected message.

Tag	Name	Required	Description
373	SessionRejectReason	Y	Code to identify the reason for a session-level Reject message. • 0 = Invalid tag number • 1 = Required tag missing • 2 = Tag not defined for this message type • 3 = Undefined tag • 4 = Tag specified without a value • 5 = Value is incorrect for this tag • 6 = Incorrect data format for value • 8 = Signature problem • 9 = CompID problem • 10 = SendingTime accuracy problem • 11 = Invalid MsgType
58	Text	N	Text
	Common Trailer	Y	

Logout

The logout message initiates or confirms the termination of the FIX session.

Tag	Name	Required	Description
	Common Header	Y	**35=5**
58	Text	N	Optional text
	Common Trailer	Y	

6.0 Appendix A

Functionality Matrix

Order Types and Features	CIX IntelligentCross Midpoint	CIX IntelligentCross ASPEN	CIX IntelligentCross ASPEN VERT
Limit Order		•	•
Market Order		•	•
Primary Passive Peg Order		•	•
Market Aggressive Peg Order		•	•
Iceberg Order		•	•
Post Only Add Liquidity Order		•	•
Minimum Quantity	•	•	•
Immediate or Cancel (IOC)	•	•	•
Day Order	•	•	•
Midpoint Peg Day Order (with or without limit)	•		
Midpoint Peg – Time In Force "Smart IOC" (with or without limit)	•		
Midpoint Peg – Good Til Time (with or without limit)	•		
Non-Display (IOC, Hidden, Market Peg, Iceberg (reserve portion))	•	•	•
Display - Lit (Limit, Post Only ALO, Primary Peg, Iceberg)		•	•
Hidden Limit		•	•
Short Marking Exempt Order	•	•	•
Bypass Order		•	•
Attributed & Anonymous	•	•	•
OPR Cancellation	•	•	•
OPR Reprice	•	•	•
Directed Action Order	•	•	•
Odd Lot + Fractional			•
Extended Hours		•	•

7.0

Appendix B

Order Types and Features

This section provides details and clarity around the various order types and interactions of CIX IntelligentCross.

Iceberg Order

- Order Displayed on the CIX IntelligentCross Market Data feed
- Quantity displayed initially set byMaxFloor(111), remaining shares are dark
- After the displayed size is fully executed, shares are replenished with either the static value, specified in MaxFloor or with a random value, depending on user configuration.
- If random replacement is chosen, the order is randomly replenished from the reserve quantity by using the value supplied in DisplayRange(8020) as a randomization offset. DisplayRange(8020) must be populated for randomized display refresh.

8.0 Appendix C

Timestamp Granularity Options

CIX supports up to microsecond timestamp granularity for both inbound and outbound timestamp fields. Subscribers may send any granularity desired. CIX will continue to only report millisecond resolution on timestamps in its outbound messages, unless a subscriber requests microsecond granularity.

Please reach out to the CIX Operations team operations@thecix.ca to enable this feature.

9.0 Contact Us

All questions or feedback can be directed to the Market Operations Desk:

- Email: operations@thecix.ca
- Mailing Address: Suite 2210, 120 Adelaide Street West, ON, M5H 1P9, Canada

10.0 Revision History

<table>
<tr><th>Version</th><th>Date</th><th>Change</th></tr>
<tr><td>1.0</td><td>Feb 2025</td><td>Initial FIX specification</td></tr>
<tr><td>1.1</td><td>Jul 2025</td><td>GTT updated to use ExpireTime.
MaxFloor behavior updated, added DisplayRange field to supplement for randomized iceberg refresh.
Added fields LeavesQty, PrincipalTrade, ContraBroker, ExecRestatementReason, MatchingPriority, TradeLiquidityIndicator to ExecutionReport section.
Added BrokerNumber, Customer Account to New Order Single.
Added OrdType to cancel/replace.
Added Bust/Replace support tags and section.
Added missing tags to be echoed back in the ExecutionReport section.
Added decimal precision note as appropriate for fractional volume support.
General edits for consistency and semantics/syntax improvements.</td></tr>
<tr><td>1.2</td><td>Sep 2025</td><td>Updated to note acceptance of MinQty only for non-displayed orders
Added Min Qty Aggregation
Clarified RoutingInst(9303) to only apply to ALO orders</td></tr>
<tr><td>1.3</td><td>Nov 2025</td><td>Updated to note extended hours for ASPEN and ASPEN VERT
Updated tag 21 to required = N
Updated tag 6750 to default to NC instead of CL
Added description for tag 21: If ExecInst=f, it will override HandlInst(21) and the order will be treated as DAO.</td></tr>
<tr><td>1.4</td><td>June 2026</td><td>General edits for consistency and semantics/syntax improvements.
Updated hours of operation.
Added Sequence Reset message type details.
Added FIX Tag 128 on the Common Header Execution Reports in relation to echoing the SenderCompID of order origination on Drop Copy sessions.
Added “Restated” values to tags OrdStatus(39) and ExecType(150).
Added clarity on expected values for LastLiquidityInd(851).
Added FIX Tag 9215 = 2 on New Single Order messages for Fraction Trade Cleanup indication.
Removed G, m, and t from ExecInst(18).
Removed “Done for Day” values from tags OrdStatus(39) and ExecType(150).
Removed ExecTransType(20) = 5 for auto-executed fills due to changes in the fractional liquidity provision approach.
Removed “Maximum Quantity” and “Board/Odd Lot Interaction...” from Appendix A.
Removed TradeLiquidityIndicator(9882) in favor of LastLiquidityInd(851)</td></tr>
</table>

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