



Cboe Japan Drop Copy Interface Specification

Cboe Japan Trading System

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1 Introduction

This document is the technical specification for the Drop Copy service. The service provides a consolidated feed of messages taken from the FIX sessions a trading participant establishes with the Cboe Japan trading system. The service can be made available to trading participants or to third party vendors on behalf of the trading participant, provided a written letter of authority is provided to Cboe Japan nominating the third party vendor as an authorized recipient. The protocol of this interface is the FIX protocol.

In addition, it supports Kill Switch service which client can stop or resume their trading sessions (both FIX and CHIXOE Sessions) by submitting a FIX message called "Session Command Request".

This document serves as a supplement to the FIX Protocol Specification (please visit www.fixprotocol.org for detail). Implementation and interpretation of the protocol by the Drop Copy Service and Kill Switch Service are described in this document.

It is meant to share information on these Cboe Japan venues:

- Alpha (Cboe Alpha or Chi-Alpha as the full name)
- Select (Cboe Select or Chi-Select as the full name)

Note: This specification should be read with reference to the latest version of the Trading Interface Specification for the trading system.

1.1 Relevant documents

ITEM	TITLE	VERSION	DATE
1	Cboe Japan Trading Interface Specification	1.6-38	Mar-2018

Figure 1: Relevant Document(s)

1.2 Revision History

ITEM	REVISION HIGHLIGHT	DOCUMENT REFERENCE	CHANGED BY
1	First Revision		Dennis (version 1.0-1)
2	Add PostOnly(8021)	5.2	Eric (version 1.0-2)
3	Add section for order reject and cancel reject messages	5.2	Eric (version 1.0-3)
4	Remove ExpireTime(126) and TimeInForce(59) from cancel Ack	5.3	Eric (version 1.0-4)
5	Add Text (58), TimeInForce(59) and MaxFloor(111)	5.3	Eric (version 1.0-5)
6	Update Relevant documents	1.1	Eric (version 1.0-6)
7	Add Self Trade Prevention(STP)	5	Eric (version 1.0-7)
8	Update "Relevant Documents"	1.1	Eric (version 1.0-8)
9	STP returns Prevented Trade Price and Qty	5.3, 5.5	Eric (version 1.0-9)
10	Remove STP Prevented Trade Price and Qty tag from normal Cancel Ack message	5.3	Dennis (version 1.0-10)
11	Update sections "5.5 – Unsolicited Order Cancellation Acknowledgement" and "5.6 Unsolicited Modification Acknowledgement"	5.3,5.5,5.6	Eric (version 1.0-11)
12	Kill Switch Service	1, 6, 7	Eric (version 1.0-12)

13	Add CHIXSessionID(8114) for CXJ2	5.2-5.6, 5.8-5.11, 5.13	Eric (version 1.0-13)
14	Update the description for CHIXSessionID(8114)	5.2-5.6, 5.8-5.11	Eric (version 1.0-14)
15	Update the description for Pullback (8105)	5.2	Calvin (version 1.0-15)
16	Add TransactTime(60) to Order Cancel Acknowledgement, Unsolicited Order Cancellation Acknowledgement	5.3, 5.5	Ivan (version 1.0-16)
17	Add OrderClassification(8060)	5.2	Ivan (version 1.0-17)
18	Add CashMargin(544)	5.2, 5.8	Marco (version 1.0-18)
19	Update description of TransactTime(60) about nanosecond precision	5.2-5.6, 5.8	Sam (version 1.0-19)
20	Update description of CashMargin(544) and Symbol (55) Add MarginTransactionType(8214) Add ExecRestatementReason(378) to Order Cancel Acknowledgement	5.2, 5.5, 5.8, 5.10, 5.11	Sam (version 1.0-20)
21	Re-branding – logo and name reference change		Stanley (version 1.0-21)

Figure 2: Revision History

2 FIX Protocol

FIX Protocol (Financial Information eXchange Protocol), which is owned and maintained by FIX Protocol Ltd., is a series of standardized messaging specifications for the electronic communication of trade-related messages. It is a globally used collective language developed by bankers, exchanges, and institutional clients and brokers. Since FIX Protocol is widely accepted protocol in the industry. Therefore, by providing this interface in FIX Protocol, the participants can connect to this interface with minimal development overhead.

3 Drop Copy Service

The Drop Copy service provides messages in accordance with the FIX protocol. It collects information from order maintenance and execution messages to assist a client in identifying the orders and trades from a particular trading participant(s).

4 Session Recovery

4.1 Disconnection

4.1.1 Same Trading Day Message Recovery

When a Drop Copy session of a client is disconnected and connection is subsequently re-established within the same trading day, all messages sent by the Drop Copy Service but not received by the client will be detected by tracking the incoming sequence numbers. The messages are then recovered by the FIX message recovery process and re-sent to the client. On getting a Resend Request from a client, all messages will be transmitted to the client again with each message containing a PossDupFlag field, indicating it is a resent message.

4.1.2 No Recovery on Previous Trading Day Message

When a Drop Copy session of a client is disconnected and connection is subsequently re-established on the next trading day, all missed messages on the previous trading day will not be re-sent to the client.

5 Messages

This section provides details concerning the different types of messages that are sent by the Drop Copy service.

5.1 Order Requests

A Drop Copy session does not accept order requests. All order requests are rejected.

5.2 New Order Single Acknowledgment

Cboe Japan sends a New Order Single Acknowledgment after accepting or rejecting a New Order Single Request from a trading participant.

In addition to the standard header, trailer and Cboe Japan accepted symbol definition fields – Cboe Japan provides the following fields in the message:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe Japan always populates this field with the original value supplied by the trading participant
6	AvgPx	Y	The average price of all shares traded. Defaulted to 0 for order acknowledgements.
11	ClOrdId	N	Cboe Japan will always populate this field with the original value assigned in the New Order Single message.
14	CumQty	Y	The total shares traded against the original order quantity. Defaulted to 0 for order acknowledgements.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe Japan.
18	ExecInst	N	Cboe Japan populates this field with the original value assigned by the trading participant in the New Order Single message.
20	ExecTransType	Y	0 = New
31	LastPx	Y	Default to 0 for order acknowledgements.
32	LastShares	Y	Default to 0 for order acknowledgements.
37	OrderID	Y	Cboe Japan order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	0 = New 8 = Rejected
40	OrdType	N	Values supported by Cboe Japan: 2 = Limit P = Pegged (requires ExecInst of M, R or P)
44	Price	Y	Limit Price
47	OrderCapacity	Y	Cboe Japan will always populate this field with the original value assigned in the New Order Single message.
54	Side	Y	Cboe Japan will always populate this field with the original value assigned in the New Order Single message.
55	Symbol	Y	Cboe Japan Symbol.
58	Text	N	Reason for rejecting an order if it is defined.
59	TimInForce	N	Will be returned if supplied in original New Order Single message.
60	TransactTime	N	Time and date of execution report message (expressed as UTC). If nanoseconds is enabled by the administrator:

			YYYYMMDD-HH-MM-SS.nnnnnn000
76	ExecBroker	N	Identifier of a trading participant in Cboe Japan.
109	ClientID	N	Internal connection ID of the client assigned by Cboe Japan.
111	MaxFloor	N	Will be returned if supplied in the original New Order Single message.
126	ExpireTime	N	Will be returned if supplied in the original New Order Single message.
150	ExecType	Y	0 = New. 8 = Rejected
151	LeavesQty	Y	Amount of shares open for further execution.
211	PegDifference	N	Amount added to the price of the peg.
544	CashMargin	N	Will be returned if valid value is supplied in the original New Order Single message. 1 = Cash 2 = Margin Open 3 = Margin Close
7713	NoTradeFeat	N	Will be returned with original value if supplied the original New Order Single message. If NoSelfTrade(8174) is supplied but not NoTradeFeat. It will set to default value "N" – Cancel Newest Order.
8021	PostOnly	N	P = Post or cancel
8060	OrderClassification	N	Will be returned if valid value is supplied in the original New Order Single message. 1 = Non Low Latency Trading (Auto) 2 = Non Low Latency Trading (Manual) 3 = Market Making Strategy 4 = Arbitrage Strategy 5 = Directional Strategy 6 = Other Strategy
8105	Pullback	N	Value supported by CTS: P – Cancel On Primary BBO reach
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market This field should be omitted for continuous trading.
8174	NoSelfTrade	N	Will be returned if supplied in the original New Order Single message.
8214	MarginTransactionType	N	Will be returned if valid value is supplied in the original New Order Single message. 1 = Negotiable 2 = Standardized
	Message Trailer	Y	

Table 1: New Order Single Acknowledgement

5.3 Order Cancel Acknowledgement

Cboe Japan sends Order Cancel Acknowledgment via the Execution Report message after accepting Order Cancel Requests from trading participants.

In addition to the standard header, trailer and Cboe Japan accepted symbol definition – Cboe Japan provides the following fields in an Execution Report message:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	Y	Cboe Japan always populates this field with the original value supplied by the trading participant
6	AvgPx	Y	The average price of all shares traded.
11	CIOrdId	N	Cboe Japan will always populate this field with the value assigned by the trading participant in the corresponding Order Cancel Request.
14	CumQty	Y	The total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe Japan
20	ExecTransType	Y	0 = New.
31	LastPx	Y	Default to 0 for order cancel acknowledgements.
32	LastShares	Y	Default to 0 for order cancel acknowledgements.
37	OrderID	Y	Cboe Japan order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	4 = Cancelled.
40	OrdType	N	Cboe Japan will always populate this field with the original value assigned by trading participant in the request.
41	OrigCIOrdID	Y	Unique CIOrdID of original order to be cancelled as assigned by trading participant.
44	Price	Y	Limit Price.
47	OrderCapacity	Y	A = Agency single order P = Principal
54	Side	Y	Cboe Japan will always populate this field with the original value assigned by trading participant in the request.
55	Symbol	Y	Cboe Japan Symbol.
58	Text	N	
59	TimInForce	N	
60	TransactTime	N	Time and date of execution report message (expressed as UTC). If nanoseconds is enabled by the administrator: YYYYMMDD-HH-MM-SS.nnnnnn000
76	ExecBroker	N	Identifier of a trading participant in Cboe Japan.
109	ClientID	N	Internal connection ID of the client assigned by Cboe Japan.
111	MaxFloor	N	
150	ExecType	Y	4 = Cancelled.
151	LeavesQty	Y	0
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market This field should be omitted for continuous trading.
	<i>Message Trailer</i>	Y	

Table 2: Order Cancel Acknowledgement

5.4 Order Replace Acknowledgment

Cboe Japan sends Order Replace Acknowledgments via the Execution Report message after accepting Order Replace Requests from trading participants.

In addition to the standard header, trailer and Cboe Japan accepted symbol definition fields. Cboe Japan provides the following fields in an Execution Report message:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe Japan always populates this field with the original value supplied by the trading participant
6	AvgPx	Y	Average price of shares traded.

11	ClOrdId	N	Cboe Japan will always populate this field with the value assigned by the trading participant in the corresponding Order Replace Request.
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe Japan.
18	ExecInst	N	Cboe Japan will always populate this field with the value assigned by the trading participant in the corresponding Order Replace Request.
20	ExecTransType	Y	0 = New
31	LastPx	Y	Default to 0 for replace acknowledgements.
32	LastShares	Y	Default to 0 for replace acknowledgements.
37	OrderID	Y	Cboe Japan order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	1 = Partially filled 5 = Replaced
40	OrdType	N	Cboe Japan will always populate this field with the original value assigned by trading participant in the request.
41	OrigClOrdID	Y	Unique ClOrdID of original order to be cancelled as assigned by trading participant.
44	Price	Y	Limit Price.
47	OrderCapacity	N	Cboe Japan will always populate this field with the original value assigned in the New Order Single message.
54	Side	Y	Cboe Japan will always populate this field with the original value assigned in the New Order Single message.
55	Symbol	Y	Cboe Japan Symbol.
59	TimeInForce	N	Will be returned if supplied in original message.
60	TransactTime	N	Time and date of execution report message (expressed as UTC). If nanoseconds is enabled by the administrator: YYYYMMDD-HH-MM-SS.nnnnnn000
76	ExecBroker	N	Identifier of a trading participant in Cboe Japan.
109	ClientID	N	Internal connection ID assigned by Cboe Japan.
111	MaxFloor	N	Will be returned if supplied in the original message.
126	ExpireTime	N	Will be returned if supplied in the original message.
150	ExecType	Y	5 = Replace
151	LeavesQty	Y	Amount of shares open for further execution.
211	PegDifference	N	Amount added to the price of the peg.
7713	NoTradeFeat	N	Will be returned with original value if supplied. If NoSelfTrade(8174) is supplied but not NoTradeFeat. It will set to default value "N" – Cancel Newest Order.
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market This field should be omitted for continuous trading.
8174	NoSelfTrade	N	Will be returned with original value if supplied.
	Message Trailer	Y	

Table 3: Order Replace Acknowledgment

5.5 Unsolicited Order Cancellation Acknowledgement

An unsolicited order cancellation acknowledgement message is generated if order is cancelled by CTS. For example, an expired IOC order, order cancelled due to self-trade prevention or by Cboe Japan market operations.

In addition to the standard header, trailer and Cboe Japan accepted symbol definition fields; Cboe Japan provides the following fields in the message:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	Y	Cboe Japan always populates this field with the original value supplied by the trading participant
6	AvgPx	Y	The average price of all shares traded.
11	ClOrdID	N	CTS populates this field with the value assigned by the client.
14	CumQty	Y	The total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by CTS
20	ExecTransType	Y	0 = New.
31	LastPx	Y	Default to 0 for order cancel acknowledgements.
32	LastShares	Y	Default to 0 for order cancel acknowledgements.
37	OrderID	Y	CTS order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	4 = Cancelled.
40	OrdType	N	
41	OrigClOrdID	Y	Same as ClOrdID
44	Price	N	Limit Price Required for limit orders only.
47	OrderCapacity	Y	A = Agency single order P = Principal
54	Side	Y	
55	Symbol	Y	Cboe Japan Symbol
58	Text	N	Reason for unsolicited cancel
59	TimInForce	N	Will be returned if supplied in original New Order Single message.
60	TransactTime	N	Time and date of execution report message (expressed as UTC). If nanoseconds is enabled by the administrator: YYYYMMDD-HH-MM-SS.nnnnnn000
76	ExecBroker	N	Identifier of a trading participant in Cboe Japan.
109	ClientID	N	Internal connection ID of the client assigned by Cboe Japan.
111	MaxFloor	N	
150	ExecType	Y	4 = Cancelled.
151	LeavesQty	Y	0
378	ExecRestatmentReason	N	6 = Cancel On Trading Halt (To indicate a margin order is cancelled by out of margin trading hour)
7903	PreventedTradePx	N	Price of the trade which was prevented by Self Trade Prevention ("Decrement and Cancel" rule)
7904	PreventedTradeQty	N	Quantity of the trade which was prevented by Self Trade Prevention ("Decrement and Cancel" rule)
7905	PreventedLiquidityIndicator	N	Liquidity Indicator of the trade which was prevented by Self Trade Prevention ("Decrement and Cancel" rule). Possible value: A = Order added liquidity R = Order removed liquidity
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market This field should be omitted for continuous trading.
8175	NoSelfTradeOrderNumber	N	If the order is cancelled due to the STP, this tag will be filled with the Cboe Japan Order ID <37> of the participant's contra order that would have matched.
	<i>Message Trailer</i>	Y	

Table 4: Unsolicited Order Cancellation Acknowledgement

5.6 Unsolicited Cancel Modification Acknowledgement

An unsolicited order cancel/replace response message is generated if the quantity of order reduced due to self-trade prevention under NoTradeFeat(7713) = D.

In addition to the standard header, trailer and Cboe Japan accepted symbol definition fields; Cboe Japan provides the following fields in an Execution Report message:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	CTS populates this field with the original value supplied
6	AvgPx	Y	The average price of all shares traded. Defaulted to 0 for order acknowledgements.
11	ClOrdID	N	CTS will always populate this field with the original value assigned by client
14	CumQty	Y	The total shares traded against the original order quantity. Defaulted to 0 for order acknowledgements.
17	ExecID	Y	A unique identifier of execution message as assigned by CTS.
20	ExecTransType	Y	0 = New
31	LastPx	Y	Default to 0 for Unsolicited Order Cancel / Replace Response.
32	LastShares	Y	Default to 0 for Unsolicited Order Cancel / Replace Response.
37	OrderID	Y	CTS order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	5 = Replaced
40	OrdType	N	Cboe Japan will always populate this field with the original value assigned by trading participant in the request.
41	OrigClOrdID	N	Same as ClOrdID
44	Price	N	
47	OrderCapacity	N	
54	Side	Y	
55	Symbol	Y	Cboe Japan Symbol
59	TimeInForce	N	Will be returned with the original value if supplied in the original New Order Single message. 0 = Day will be returned if not supplied.
60	TransactTime	N	Time and date of execution (expressed as GMT). If nanoseconds is enabled by the administrator: YYYYMMDD-HH-MM-SS.nnnnnn000
76	ExecBroker	N	Identifier of a trading participant
109	ClientID	N	Internal connection ID of the client assigned by CTS
111	MaxFloor	N	Will be returned if supplied in the original New Order Single message and OrdStatus=0.
150	ExecType	Y	D = Restated
151	LeavesQty	Y	Amount of shares open for further execution.
378	ExecRestatementReason	Y	5 = PartialDeclineOfOrderQty
7713	NoTradeFeat	N	
7903	PreventedTradePx	N	Price of the trade which was prevented by Self Trade Prevention ("Decrement and Cancel" rule)
7904	PreventedTradeQty	N	Quantity of the trade which was prevented by Self Trade Prevention ("Decrement and Cancel" rule)
7905	PreventedLiquidityIndicator	N	Liquidity Indicator of the trade which was prevented by Self Trade Prevention ("Decrement and Cancel" rule). Possible value: A = Order added liquidity R = Order removed liquidity
8021	PostOnly	N	P = Post or cancel
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market

			This field should be omitted for continuous trading.
8174	NoSelfTrade	N	
8175	NoSelfTradeOrderNum	N	If the order is unsolicited replaced due to the STP, this tag will be filled with the Cboe Japan Order ID(37) of the participant's contra order that would have matched.
	<i>Message Trailer</i>	Y	

Table 5: Unsolicited Order Modification Acknowledgement

5.7 Order Cancel Reject

Cboe Japan sends Order Cancel Reject after rejecting Order Cancel or Replace Requests from trading participant.

In addition to the standard header and trailer, CTS provides the following fields in a Cancel Reject message.

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=9
11	ClOrdID	Y	CTS populates this field with the value assigned by the client in the corresponding Order Cancel Request message
37	OrderID	Y	CTS order reference number.
39	OrdStatus	Y	OrdStatus value after this cancel or replace reject is applied.
41	OrigClOrdID	Y	ClOrdID that could not be canceled.
58	Text	N	The reason for the cancel or replace rejects.
76	ExecBroker	N	Identifier of a trading participant in Cboe Japan.
109	ClientID	N	Internal Connection ID assigned by Cboe Japan.
434	CxlRejResponseTo	Y	Type of request to which this is a response: 1=Order Cancel Request 2=Order Cancel/Replace request
	<i>Message Trailer</i>	Y	

Table 6: Order Cancel Reject

5.8 Trade Report

Cboe Japan sends trade reports via the Execution Report messages. In addition to the standard header, trailer, and Cboe Japan accepted symbol definition fields, Cboe Japan provides only the following fields in a trade report:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Cboe Japan always populates this field with the original value supplied by the trading participant
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	Cboe Japan will populate this field with the ClOrdID from the current status of the order.
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe Japan
19	ExecRefID	N	Used in a trade cancel message (i.e. ExecTransType = 1) to refer to the previous Execution Report to which the current message applies.
20	ExecTransType	Y	Values supported by : 0 = New to indicate a trade report 1 = Cancel to indicate a trade cancel
29	LastCapacity	N	Supported values are 1 = Agent 2 = Cross as agent

			3 = Cross as principal 4= Principal Values of 2 or 3 essentially indicate that the client has executed against themselves.
31	LastPx	Y	Price of shares bought or sold on this fill.
32	LastShares	Y	Quantity of shares bought or sold on this fill.
37	OrderID	Y	Cboe Japan order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	1 = Partially filled 2 = Filled 4 = Cancelled
40	OrdType	N	Values supported by Cboe Japan: 2 = Limit P = Pegged (requires ExecInst of M, R or P)
54	Side	Y	Values supported by Cboe Japan: 1 = Buy 2 = Sell 5 = Sell short 6 = Sell short exempt
55	Symbol	Y	Cboe Japan Symbol
60	TransactTime	N	Time and date of execution (expressed as GMT). If nanoseconds is enabled by the administrator: YYYYMMDD-HH-MM-SS.nnnnnn000
76	ExecBroker	N	Identifier of a trading participant in Cboe Japan.
109	ClientID	N	Internal connection ID assigned by Cboe Japan.
150	ExecType	Y	1 = Partially filled 2 = Filled 4 = Cancelled
151	LeavesQty	Y	Amount of shares open for further execution.
544	CashMargin	N	Will be returned if value is supplied in the original New Order Single message. Not returned in 20=1. 1 = Cash 2 = Margin Open 3 = Margin Close
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market This field should be omitted for continuous trading.
8214	MarginTransactionType	N	Will be returned if value is supplied in the original New Order Single message. Not returned in 20=1. 1 = Negotiable 2 = Standardized
9882	TradeLiquidityIndicator	N	“A” – Order added liquidity “R” – Order removed liquidity
	Message Trailer	Y	

Table 7: Trade Report

5.9 Done For Day Order Status Report

At the end of the continuous trading Session, outstanding orders will be cancelled. Cboe Japan sends a done for day order report via the Execution Report messages.

TAG	FIELD NAME	REQ'D	COMMENTS
	Message Header	Y	MsgType=8

1	Account	N	Cboe Japan always populates this field with the original value supplied by the trading participant
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	Cboe Japan will populate this field with the ClOrdID from the current status of the order, which is assigned by the trading participant.
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of message as assigned by Cboe Japan.
20	ExecTransType	Y	3 = Status
37	OrderID	Y	Cboe Japan order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	3 = Done for day.
40	OrdType	N	Values supported by Cboe Japan: 2 = Limit P = Pegged (requires ExecInst of M, R or P)
44	Price	N	Cboe Japan populates this field with the original value supplied
54	Side	Y	Values supported by Cboe Japan: 1 = Buy 2 = Sell 5 = Sell short 6 = Sell short exempts
55	Symbol	Y	Cboe Japan Symbol.
76	ExecBroker	N	Identifier of a trading participant in Cboe Japan.
109	ClientID	N	Internal connection ID assigned by Cboe Japan.
150	ExecType	Y	3 = Done for day.
151	LeavesQty	Y	0
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market This field should be omitted for continuous trading.
	<i>Message Trailer</i>	Y	

Table 8: Done for Day Order Report

5.10 Peg Order Suspended Report

When there is problem with reference price source so that pricing information from primary exchanges are not available, corresponding peg order will be suspended.

CTS sends peg order suspended report via the Execution Report messages.

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	CTS populates this field with the original value supplied
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	CTS will populate this field with the ClOrdID from the current state of the order
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe Japan.
20	ExecTransType	Y	3 (Status)
37	OrderID	Y	CTS order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	9 = Suspended
54	Side	Y	Values supported by CTS: 1 = Buy 2 = Sell 5 = Sell short 6 = Sell short exempt

55	Symbol	Y	Cboe Japan Symbol
76	ExecBroker	Y	Identifier of a trading participant in Cboe Japan.
109	ClientID	Y	Internal connection ID of the client assigned by Cboe Japan.
150	ExecType	Y	9 = Suspended
151	LeavesQty	Y	OrderQty - CumQty
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market This field should be omitted for continuous trading.
	<i>Message Trailer</i>	Y	

Table 9: Peg Order Suspended Report

5.11 Peg Order Resume Report

When the problem of the reference price from primary exchanges is resolved, corresponding peg order will be resumed.

CTS sends you peg order resume report via the Execution Report messages.

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	CTS populates this field with the original value supplied
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	CTS will populate this field with the ClOrdID from the current state of the order
14	CumQty	Y	Total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by Cboe Japan.
20	ExecTransType	Y	3 = Status
37	OrderID	Y	CTS order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	Last order status before suspended
54	Side	Y	Values supported by CTS: 1 = Buy 2 = Sell 5 = Sell short 6 = Sell short exempt
55	Symbol	Y	Cboe Japan Symbol
76	ExecBroker	Y	Identifier of a trading participant in Cboe Japan.
109	ClientID	Y	Internal connection ID of the client assigned by Cboe Japan.
150	ExecType	Y	D = Restated
151	LeavesQty	Y	OrderQty - CumQty
378	ExecRestatementReason	N	3 = Repricing of order
8114	CHIXSessionID	N	Specify the trading session for the order. Supported values: CXJ2 – Select market This field should be omitted for continuous trading.
	<i>Message Trailer</i>	Y	

Table 10: Peg Order Resume Report

5.12 Additional Security Identifier

The Cboe Japan Symbol is always placed in the *Symbol* (55) field for Drop Copy sessions. Apart from the symbol in the *Symbol* (55) field, one of the following additional security identifiers can be included in trading execution report messages by setting in the session configuration.

Security Identifier	IDSource (22)	SecurityID (48)	SecurityExchange (207)
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ISIN	4	ISIN value	For identifying the market where the ISIN trades.
RIC	5	RIC value	N/A
Exchange Local Symbol	8	Exchange local symbol	For identifying the market where the Exchange Local Symbol trades.

5.13 SenderSubID or CHIXSessionID

The Drop Copy session can be configured to use either SenderSubID(50) or CHIXSessionID(8114) to specific trade for Select market. Clients should contact administrator of CTS to do the setup accordingly.

6 Kill Switch Service

Kill Switch service allows client to stop or resume their trading sessions (both FIX and CHIXOE sessions) by submitting a FIX message called “Session Command Request” (please see chapter 6.1.) There are four types of control available in this service:

- STOP_CLIENT – client can “**stop**” all or a group of their trading sessions from placing new orders and amending existing orders except reducing order quantity. Open orders remain intact and are still able to be executed. The client is still able to receive the execution report messages through those sessions
- STOP_AND_CANCEL_CLIENT – client can “**stop**” all or a group of their trading sessions from placing new orders and “**cancel**” all of the client’s open orders. The client is still able to receive the execution report message through those sessions
- RESUME_CLIENT – client can re-enable normal trading for all or a group trading sessions which has been previously “**stop**” or “**kill**”.

Client can apply the “stop” or “resume” action to specific group of trading sessions by using SRClientID in the “Session Command Request”. SRClientID is a unique identifier to a group of trading sessions. The mapping for SRClientID and trading sessions must be provided by the client and agreed with Cboe Japan beforehand.

After server accepted the “Session Command Request”, it sends “Session Command Requests Response Message” with “Status” set to 3 – “Request Accepted” to client for acknowledgment. And then, after the backend server processed the request, it sends the “Session Command Requests Response Message” with “Status” set to 5 – “Request processed” to client to confirm the request processed.

6.1 Session Command Requests Message

TAG	FIELD NAME	RE Q'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=U1 which indicates this is a user defined message
8200	MsgSubType	Y	This tag is used to supplement the user defined message. Here are the possible values: SR_REQUEST - Risk Control Request
8201	Request Type	Y	This tag is further describes the type of the request. Here are the possible request type: STOP_CLIENT - Stop trading sessions(s) from submitting new orders and amending open orders (except reducing quantity.) The SRClientID tag must exist when this request type is used. STOP_ALL_CLIENT - Same as STOP_CLIENT, but this request applies to all trading session. The SRClientID tag is ignored when this request type is used. STOP_AND_CANCEL_CLIENT - Stop trading sessions(s) from submitting new orders and cancel all open orders. The SRClientID tag must exist when this request type is used. STOP_AND_CANCEL_ALL_CLIENT - Same as STOP_AND_CANCEL_CLIENT, but this request applies to all clients. The SRClientID tag is ignored when this request type is used. RESUME_CLIENT Re-enable the "STOP" or "STOP_AND_CANCEL" client's trading session. The SRClientID tag must exist when this request type is used. RESUME_ALL_CLIENT Same as RESUME_CLIENT, but this request applies to all clients. The SRClientID tag is ignored when this request type is used.
8202	SRRequestID	Y	Client should fill it with an unique ID (less than 20 characters). This ID will be included in the response message, so that client can be correlated to its request. The uniqueness must be guaranteed for the day.
8204	SRClientID	N	A unique identifier for a group of trading sessions. The mapping for group ID and trading sessions must be provided and agreed Cboe Japan beforehand. This tag must exist in the STOP_CLIENT, STOP_AND_CANCEL_CLIENT and RESUME_CLIENT requests.
	<i>Message Trailer</i>	Y	

6.2 Session Command Requests Response Message

TAG	FIELD NAME	RE Q'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=U1 which indicates this is a user defined message
8200	MsgSubType	Y	<p>This tag is used to supplement the user defined message. Here are the possible values:</p> <p>SR_RESPONSE – Indicates this message is the acknowledgement of the receipt of the Risk Control request. The SRRequestID tag contains the ID of the corresponding request.</p> <p>SR_REQUEST_REJ – Indicates the request is rejected. The SRRequestID tag contains the ID of the corresponding request.</p>
8201	Request Type	N	<p>This tag populated with the request type in the original request. Here are the possible request types:</p> <p>STOP_CLIENT STOP_ALL_CLIENT STOP_AND_CANCEL_CLIENT STOP_AND_CANCEL_ALL_CLIENT RESUME_CLIENT RESUME_ALL_CLIENT</p> <p>Please refer to the Request session for more descriptions on this tag.</p>
8202	SRRequestID	Y	This request id is included in all corresponding response messages such that the client can correlate the responses to its requests.
8204	SRClientID	N	This is the SRClientID tag if provided in the request message.
8206	Status	Y	<p>Response Status:</p> <p>2 – request rejected 3 – request accepted 4 – request failure(to process by back end server) 5 – request processed (by back end server)</p>
8207	RejectCode	N	<p>This tag indicates the type of REQUEST_REJ</p> <p>1- Invalid Request</p> <p>There are various reasons for the invalid requests. For example, the request type is not recognizable by the SR service or the request is not authorized.</p> <p>Please refer to the Text tag for more information.</p>
58	Text	N	This tag provides more information on the reject / failure reasons.
	<i>Message Trailer</i>	Y	

7 Appendix A – Session Command Request Matrices

7.1 Session Command Request - Stop All Sessions

Time	Message Received	Message Sent	MsgSubType	SRRequestID	SRRequestType	Status	Comment
1	U1		SR_REQUEST	X	STOP_ALL_CLIENT		Request to stop all session belong this participant
2		U1	SR_RESPONSE	X	STOP_ALL_CLIENT	3	Request accepted
2		U1	SR_REQUEST_REJ	X	STOP_ALL_CLIENT	2	<i>If request rejected</i>
3		U1	SR_RESPONSE	X	STOP_ALL_CLIENT	5	Request processed by backend server
3		U1	SR_RESPONSE	X	STOP_ALL_CLIENT	4	<i>If fail to process by backend server</i>

7.2 Session Command Request - Stop a group of Sessions

Time	Message Received	Message Sent	MsgSubType	SRRequestID	SRRequestType	SRClientID	Status	Comment
1	U1		SR_REQUEST	X	STOP_CLIENT	Y		Request to stop all session belong to group "Y"
2		U1	SR_RESPONSE	X	STOP_CLIENT	Y	3	Request accepted
2		U1	SR_REQUEST_REJ	X	STOP_CLIENT	Y	2	<i>If request rejected</i>
3		U1	SR_RESPONSE	X	STOP_CLIENT	Y	5	Request processed by backend server
3		U1	SR_RESPONSE	X	STOP_CLIENT	Y	4	<i>If fail to process by backend server</i>