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## FIX SETUP

### FIX Versions and Messages

FIX Order Server supports FIX 44 and FIX 4.2 protocols. Only the messages and fields relevant to communicating with OEC FIX Order Server and its clients are included in this document. Additional fields will be ignored and unsupported field values will be rejected. This document is intended to complement the published FIX protocol specification, available at <http://www.fixprotocol.org>.

All counter-party applications will be expected to comply with the FIX protocol for all session level behavior and should default to the FIX defined formats and values unless otherwise stated.

### Times of Operation

Sunday 5:00 pm ET - Friday 6:00 pm ET.

OEC FIX Order Server has a maintenance window between 5:30 pm ET and 6:00 pm ET each day. During maintenance window the server can be restarted.

### FIX Sequence Numbers

OEC FIX Order Server resets sequence numbers at the end of FIX session at 5:30 pm ET.

### FIX Header

BeginString: FIX.4.4

TargetCompID: OEC

SenderCompID: <OEC username>

### Connections

Test environment: api.openecry.com, port 9300. No encryptions required.

Production environment: TBD, VPN setup required.

### Drop Copy

OEC FIX Order Server sends trades that performed on behalf of the customer via other OEC connections as a Trade Execution Report with UnsolicitedIndicator(325)=Y and without ClOrdID.

### Offline reports

Execution reports with trades and order status updates that occurred during client was not logged in to OEC FIX Order Server are reported automatically after successful Logon with 'Y' in PossResend(97) field.

Order Status Request is supported too.

### Relations with OEC API

All orders submitted via OEC API FIX are available via OEC API and software that uses OEC API to connect to OEC servers. Username that is used as a SenderCompID can be used as a login username in OEC Trader. Note:



OEC servers support only one user connection: new connection via OEC Trader will disconnect FIX connection of this user.

In NewOrderSingle message, user can specify a value in Text(58) field, which will be stored in OEC order properties and available for the user via OEC API, so the user can distinguish orders sent via OEC FIX API from the orders sent via OEC API. For orders, sent via OEC FIX API, the property OEC.API.Order.Comments has the following format:

```
<OECFIX OUID=XXX TEXT='YYY' >
```

where YYY is the same value specified in the Text(58) field of an order. If the value contains apostrophe (') symbols, they will be escaped to &apos; value. Examples:

```
Text=ABC123          <OECFIX OUID=XXX TEXT='ABC123' >  
Text=123'456.789    <OECFIX OUID=XXX TEXT='123&apos;456.789' >
```

## Spreads (strategies, compounds)

To place pre-defined futures or futures options, Symbol field should be fulfilled with OEC spread contract name. The list of available names can be obtained either out-of-band (OEC API, OEC Trader, customer service), either via Security Definition Request. In the case of Security Definition Request, client side should specify futures or options spread CFICode (see below) and OEC name of strategy in SecuritySubType field. NoLegs group should list all legs in order as they defined in OEC. Each leg should specify: LegCFICode, LegSymbol, LegMaturityMonthYear, LegStrikePrice for options, LegSide and LegRatioQty. Security Definition will be sent in response with a compound contract name in Symbol field, if OEC has specified compound contract. Right now OEC doesn't support custom compound contracts.

### Acceptable names of strategies:

Generic, PerformanceIndexBasket, NonPerformanceIndexBasket, Straddle, Strangle, FutureTimeSpread, OptionTimeSpread, PriceSpread, SyntheticUnderlying, StraddleTimeSpread, RatioSpread, RatioFutureTimeSpread, RatioOptionTimeSpread, PutCallSpread, RatioPutCallSpread, Ladder, Box, Butterfly, Condor, IronButterfly, DiagonalSpread, RatioDiagonalSpread, StraddleDiagonalSpread, ConversionReversal, CoveredOption, CurrencyFutureSpread, RateFutureSpread, IndexFutureSpread, FutureButterfly, FutureCondor, Strip, Pack, Bundle, BondDeliverableBasket, StockBasket, PriceSpreadVsOption, StraddleVsOption, BondSpread, ExchangeSpread, FuturePackSpread, FuturePackButterfly, Wholesale, CommoditySpread, JellyRoll, IronCondor, OptionsStrip, ContingentOrders, InterproductSpread, PseudoStraddle, TailorMade, FuturesGeneric, OptionsGeneric, BasisTrade, FutureTimeSpreadReducedTickSize, GenericVolaStrategyVS, StraddleVolaStrategyVS, StrangleVS, OptionTimeSpreadVS, PriceSpreadVS, RatioSpreadVS, PutCallSpreadVS, LadderVS, PriceSpreadVsOptionVS, Collar, Combo, ProtectivePut, Spread.

## FIX Fields

### Logon

#### **Password(554)**

This field is a mandatory one in Logon message in both FIX 4.2 and FIX 4.4, even standard FIX 4.2 has no it. Password is not encrypted.



## Orders

### ***Account (1)***

Orders submitted via the FIX interface must be placed in a valid OEC account.

### ***Symbol (55)***

OEC symbol should be used in this field for single leg orders.

In the most of cases underlying stock should be used for equity options in this field. Exceptions are for equity options with non-standard expiration types like weekly or quarterly options.

For compound orders, this field can be defined by Symbol tag of Security Definition that could be obtained by Security Definition Request. Naming convention of compound symbols coincides with common OEC practice.

Example: "ES FTS -Z0,+H1" for futures time spread with two legs.

### ***CFI Code (461), SecurityType(167)***

CFI Code is required in FIX 4.4, SecurityType – in FIX 4.2.

Supported values for CFI Code:

Futures: FXXXXS

Futures spreads: FMXXXXN

Future options: OCXFXS, OPXFXS

Future options spreads: OMXFXN

Equities: EXXXXS

Equity options (Outright): OCXSXS, OPXSXS

Supported values for SecurityType:

Futures: FUT

Options: OPT. It requires PutOrCall(201)

Equities: CS

Spreads: MLEG

### ***MaturityMonthYear (200)***

MaturityMonthYear should be defined in format YYYYMM for futures, futures options and equity options with standard expiration type. Weekly equity options should be defined as YYYYMMw<W> where <W> is a number between 1 and 5. Quarterly equity options should be defined as YYYYMMq.

Samples:

ESZ0: 201012

DIA 1Q11 122 P: 201103q

OEX DECW1 545 P: 201012w1

### ***ExDestination (100)***

Send the order to a specific destination. If it is not specified, OEC will route the order through its own methods.

For equities:

ARCA

For equity options:

AMEX OPTIONS



ARCA  
BOX  
CBOE  
ISE  
NASDAQ OPTIONS MARKET  
PHLX

### ***Price (44), StopPx (99)***

OEC uses price format that is used in quotes.

### ***Side(54), PositionEffect(77)***

Acceptable values of these tags depends on asset class of order:

Futures-related orders:

Side: Buy(1) or Sell(2)

PositionEffect: should be missed.

Equity:

Side: Buy(1), Sell(2), Sell Short(5)

PositionEffect: should be missed.

Equity options:

Side: Buy(1), Sell(2)

PositionEffect: Open(O), Close(C)

PositionEffect in FIX 4.4 and OpenClose in FIX 4.2 have the same tag and values, just different names.

### ***OrdType(40)***

OrdType field specifies base order type, and additional fields make the type of an order more precise. The following order types are supported:

**1. Market**

- a. If TimeInForce field has AtTheOpening or AtTheClose value, then the type of an order is **Market-On-Open** or **Market-On-Close** respectively.

**2. Market-If-Touched**

**3. Limit**

- a. If MaxFloor field is specified, then the type of an order is **Iceberg**. The MaxFloor field specifies show volume for Iceberg execution.

**4. Stop**

- a. If ExecInst field contains TrailingStopPeg value, then the type of an order is **TrailingStop**. Additional fields for **TrailingStop** type are PegOffsetValue, TrailingAmountInPercents, and TrailingTriggerType.

**5. StopLimit**

- a. If ExecInst field contains TrailingStopPeg value, then the type of an order is **TrailingStopLimit**. Additional fields for **TrailingStopLimit** type are PegOffsetValue, TrailingAmountInPercents, and TrailingTriggerType.

### ***TradingSessionID(336), group NoTradingSessions(386)***

Only valid for stock orders. Only supports 1 entry. If unspecified, the main session is assumed.  
PRE-MARKET or P1 = pre-market session



MAIN or P2 = main session  
AFTER-HOURS or P3 = after hours session

### ***EffectiveTime(168)***

This field can be used to define “release time” of the order. Time-zone: UTC. Format: YYYYMMDD-HH:MM:SS. Sample: 20100912 13:00:15. Note: before release time the order will have Suspended state that mapped to Held state of OEC Trader and OECAPI.

### ***ExpireDate(432), ExpireTime(126)***

ExpireDate or ExpireTime should be specified in conjunction with TimeInForce = Good Till Date. Format: ExpireDate is YYYYMMDD, ExpireTime is YYYYMMDD-HH:MM:SS. If ExpireDate is specified, order will cancelled at the market close of selected day. Day is supposed to be local exchange day. ExpireTime is in UTC.

### ***PIN(11913)***

For some equity-related orders OEC requires using custom PIN field with a text value. The list of symbols that require PIN can be obtained from Customer Service.

### ***PegOffsetValue(211), TrailingAmountInPercents(12001), TrailingTriggerType(12002)***

These fields are used for sending TrailingStop/TrailingStopLimit orders. For TrailingStop/ TrailingStopLimit orders, OrdType field must be Stop or StopLimit and ExecInst field must contain TrailingStopPeg value.

For futures-related contracts the following fields must be specified:

1. PegOffsetValue: Trailing stop delta.

For equity-related contracts the following fields must be specified:

1. PegOffsetValue: Trailing stop amount or percents.
2. TrailingTriggerType: Trigger type, one of char values:
  - a. 'A' – Ask trigger type.
  - b. 'B' – Bid trigger type.
  - c. 'L' – Last trigger type.
3. TrailingAmountInPercents: Boolean flag indicating that the value of PegOffsetValue field is percents but not amount points.

### ***MultiLegReportingType(442)***

This field is used for execution reports of spread orders:

2 = trade of individual leg  
3 = common order status

### ***ExecTransType(20)***

ExecTransType is used in FIX 4.2 version only.



## OCO/OSO Orders

OEC FIX API supports sending orders on One-Cancels-Others (OCO) and One-Sends-Others (OSO) execution strategies.

OCO/OSO orders are sent using `NewOrderList(MsgType=E)` message, that's a set of orders is sent as a single message, but processing of the orders is performed for each individual order. That means, if for example, one of list orders is incorrect then all orders in the list will be rejected and for each order `ExecutionReport` message will be responded. Order statuses and trades are reported for individual orders as well. Clients can to cancel/replace/request status for individual orders.

Order messages for `NewOrderList` are composed the same way as for `NewOrderSingle`, but orders in `NewOrderList` message are defined as `NoOrders` repeating groups. The following requirements are defined for orders in an OCO/OSO list:

1. Number of orders must be 2 for OCO and 2 or 3 for OSO (main order and 1 or 2 child orders).
2. All orders must have unique `ClOrdID` values since they are processed individually.
3. The following fields must be equal for all orders in a list:
  - a. `Account(1)`
  - b. `CFICode(461)`
  - c. `TimeInForce(59)` – if the field doesn't specify MOO or MOC order types.
  - d. `ExDestination(100)`

Additional remarks for OCO:

1. All orders in a list are executed in exclusive manner.
2. Orders may not have `EffectiveTime(168)`, `ExpireDate(432)`, or `ExpireTime(126)` fields.

Additional remarks for OSO:

1. First order in a list is main order, which triggers the other (child) ones when it filled/completed. If two child orders are specified, they are triggered on OCO manner.
2. Child orders may not have `EffectiveTime(168)`, `ExpireDate(432)`, or `ExpireTime(126)` fields, but the main one may.

### ***ListSeqNo (67)***

Each order in a list must have `ListSeqNo` field with order number in a list starting from 1, that's 1, 2, and so on. The actual position of an order in a list must be equal to `ListSeqNo` value.

### ***ListID (66)***

The field specifies a unique identifier of the list.

### ***BidType (394)***

The field must have `NoBiddingProcess` value.

### ***ListExeclnst (69)***

The field specifies how a list should be treated and must have one of the following string values:

1. "OCO"



2. "050"

### ***TotNoOrders (68)***

The field must have the same value as NoOrders field, which specifies the number of orders in a list.

### ***NoOrders (73)***

The field specifies the number of order repeating groups.

## **Position and balances**

Position and balance functionality is unavailable in FIX 4.2.

### ***ResponseTransportType(725)***

Only Inband(0) transport supported

### ***SubscriptionRequestType(263)***

Only Snapshot(0) supported

### ***Currency(15)***

This field is used in reports only and uses OEC names of currencies

### ***CashOutstanding(901)***

This field is used in reports only and includes cash and settlement P&L for futures.

### ***ClearingBusinessDate(715)***

This field is used in reports only.

### ***SettlPrice(730), SettlPriceType(731)***

These fields are not supported right now.

### ***NoPositions(702) group, LongQty(704), ShortQty(705)***

These fields are used to report the current long and short position by contract. It doesn't depend on security type.

### ***NoPosAmt(753) group, PosAmt(708)***

This field equals to net position \* net position price as it is used in OEC Trader and OEC API.



## FIX MESSAGES

### ADMINISTRATIVE MESSAGES

#### Heartbeat

Name	Number	Required
TestReqID	112	N

#### TestRequest

Name	Number	Required
TestReqID	112	Y

#### ResendRequest

Name	Number	Required
BeginSeqNo	7	Y
EndSeqNo	16	Y

#### Reject

Name	Number	Required
RefSeqNum	45	Y
RefTagID	371	N
RefMsgType	372	N
SessionRejectReason	373	N
Text	58	N
EncodedTextLen	354	N
EncodedText	355	N

#### SequenceReset

Name	Number	Required
GapFillFlag	123	N
NewSeqNo	36	Y

#### Logout

Name	Number	Required
Text	58	N



EncodedTextLen	354	N
EncodedText	355	N

### Logon

Name	Number	Required
EncryptMethod	98	Y
HeartBtInt	108	Y
ResetSeqNumFlag	141	N
NextExpectedMsgSeqNum	789	N
MaxMessageSize	383	N
TestMessageIndicator	464	N
Password	554	Y

## APPLICATION MESSAGES

### ExecutionReport

Name	Number	Required
OrderID	37	Y
ClOrdID	11	N
OrigClOrdID	41	N
TotNumReports	911	N
LastRptRequested	912	N
ExecID	17	Y
ExecRefID	19	N
ExecType	150	Y
OrdStatus	39	Y
OrdRejReason	103	N
Account	1	N
AccountType	581	N
PreallocMethod	591	N



<b>Instrument</b>		Y
Side	54	Y
OrdType	40	N
Price	44	N
StopPx	99	N
Currency	15	N
SolicitedFlag	377	N
TimeInForce	59	N
EffectiveTime	168	N
ExpireDate	432	N
ExpireTime	126	N
ExecInst	18	N
LastQty	32	N
LastPx	31	N
<b>OrderQtyData</b>		Y
LeavesQty	151	Y
CumQty	14	Y
AvgPx	6	Y
TradeDate	75	N
TransactTime	60	N
MaxFloor	111	N
PositionEffect	77	N
Text	58	N
<b>CommissionData</b>		N
MultiLegReportingType	442	N

### OrderCancelReject

Name	Number	Required
OrderID	37	Y



ClOrdID	11	Y
OrigClOrdID	41	Y
OrdStatus	39	Y
Account	1	N
TradeDate	75	N
TransactTime	60	N
CxlRejResponseTo	434	Y
CxlRejReason	102	N
Text	58	N

### NewOrderSingle

Name	Number	Required
ClOrdID	11	Y
Account	1	Y
HandlInst	21	N
ExecInst	18	N
ExDestination	100	N
NoTradingSessions	386	N
→TradingSessionID	336	Y
Instrument		Y
Side	54	Y
TransactTime	60	Y
OrderQtyData		Y
OrdType	40	Y
MaxFloor	111	N
Price	44	N
StopPx	99	N
TimeInForce	59	N
EffectiveTime	168	N



ExpireDate	432	N
ExpireTime	126	N
Text	58	N
PositionEffect	77	N
PIN	11913	N
PegInstructions		N
TrailingAmountInPercents	12001	N
TrailingTriggerType	12002	N

### NewOrderList

Name	Number	Required
ListID	66	Y
TotNoOrders	68	Y
BidType	394	Y
ListExecInst	69	Y
NoOrders	73	Y
→ClOrdID	11	Y
→Account	1	Y
→HandlInst	21	N
→ExecInst	18	N
→ExDestination	100	N
→NoTradingSessions	386	N
→→TradingSessionID	336	Y
→Instrument		Y
→Side	54	Y
→TransactTime	60	Y
→OrderQtyData		Y
→OrdType	40	Y



→MaxFloor	111	N
→Price	44	N
→StopPx	99	N
→TimeInForce	59	N
→EffectiveTime	168	N
→ExpireDate	432	N
→ExpireTime	126	N
→Text	58	N
→PositionEffect	77	N
→PIN	11913	N
→PegInstructions		N
→TrailingAmountInPercents	12001	N
→TrailingTriggerType	12002	N

### OrderCancelRequest

Name	Number	Required
OrigClOrdID	41	Y
OrderID	37	N
ClOrdID	11	Y
Account	1	Y
Instrument		Y
Side	54	Y
OrderQtyData		Y
TransactTime	60	Y
Text	58	N

### OrderCancelReplaceRequest

Name	Number	Required
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OrderID	37	N
OrigClOrdID	41	Y
ClOrdID	11	Y
Account	1	Y
ExecInst	18	N
ExDestination	100	N
NoTradingSessions	386	N
→TradingSessionID	336	Y
Instrument		Y
Side	54	Y
TransactTime	60	Y
OrderQtyData		Y
OrdType	40	Y
MaxFloor	111	N
Price	44	N
StopPx	99	N
TimeInForce	59	Y
EffectiveTime	168	N
ExpireDate	432	N
ExpireTime	126	N
Text	58	N
PositionEffect	77	N
PegInstructions	N	
TrailingAmountInPercents	12001	N
TrailingTriggerType	12002	N

### OrderStatusRequest

Name	Number	Required
OrderID	37	N



ClOrdID	11	Y
OrdStatusReqID	790	N
Account	1	Y
Instrument		Y
Side	54	Y

### SecurityDefinitionRequest

Name	Number	Required
SecurityReqID	320	Y
SecurityRequestType	321	Y
Instrument		N
InstrumentExtension		N
→UnderlyingInstrument		N
Currency	15	N
Text	58	N
EncodedTextLen	354	N
EncodedText	355	N
TradingSessionID	336	N
TradingSessionSubID	625	N
→InstrumentLeg		Y
ExpirationCycle	827	N
SubscriptionRequestType	263	N
Account	1	Y
SecuritySubType	762	Y
CFICode	461	Y

### SecurityDefinition

Name	Number	Required
SecurityReqID	320	Y
SecurityResponseID	322	Y
SecurityResponseType	323	Y
Instrument		N



InstrumentExtension		N
→UnderlyingInstrument		N
Currency	15	N
TradingSessionID	336	N
TradingSessionSubID	625	N
Text	58	N
EncodedTextLen	354	N
EncodedText	355	N
→InstrumentLeg		N
ExpirationCycle	827	N
RoundLot	561	N
MinTradeVol	562	N

### RequestForPositions

Name	Number	Required
PosReqID	710	Y
PosReqType	724	Y
SubscriptionRequestType	263	N
Account	1	Y
AccountType	581	Y
Instrument		N
ClearingBusinessDate	715	Y
TransactTime	60	Y
ResponseTransportType	725	N
Text	58	N

### RequestForPositionsAck

Name	Number	Required
PosMaintRptID	721	Y
PosReqID	710	N



TotalNumPosReports	727	N
UnsolicitedIndicator	325	N
PosReqResult	728	Y
PosReqStatus	729	Y
Account	1	Y
AccountType	581	Y
Instrument		N
Text	58	N

### PositionReport

Name	Number	Required
PosMaintRptID	721	Y
PosReqID	710	N
PosReqType	724	N
SubscriptionRequestType	263	N
TotalNumPosReports	727	N
UnsolicitedIndicator	325	N
PosReqResult	728	Y
ClearingBusinessDate	715	Y
Account	1	Y
AccountType	581	Y
Instrument		N
Currency	15	N
PositionQty		Y
PositionAmountData		Y
Text	58	N

### CollateralReport

Name	Number	Required
CollRptID	908	Y
CollInquiryID	909	N



CollStatus	910	Y
TotNumReports	911	N
LastRptRequested	912	N
Account	1	N
Currency	15	N
CashOutstanding	901	N
ClearingBusinessDate	715	N
Text	58	N

### Collateral Inquiry

Name	Number	Required
CollInquiryID	909	Y
SubscriptionRequestType	263	N
ResponseTransportType	725	N
Account	1	Y
CashOutstanding	901	N
ClearingBusinessDate	715	N
Text	58	N

### Collateral Inquiry Ack

Name	Number	Required
CollInquiryID	909	Y
CollInquiryStatus	945	Y
CollInquiryResult	946	N
TotNumReports	911	N
Account	1	N
ClearingBusinessDate	715	N
Text	58	N



## COMPONENT BLOCKS

### PositionAmountData

Name	Number	Required
→PosAmtType	707	N
→PosAmt	708	N

### OrderQtyData

Name	Number	Required
OrderQty	39	Y

### PegInstructions

Name	Number	Required
PegOffsetValue	211	Y

### CommissionData

Name	Number	Required
Commission	12	N
CommType	13	N
CommCurrency	479	N

### PositionQty

Name	Number	Required
→PosType	703	N
→LongQty	704	N
→ShortQty	705	N
→PosQtyStatus	706	N

### Instrument

Name	Number	Required
------	--------	----------



Symbol	55	Y
CFICode	461	Y
SecurityType	167	N
SecuritySubType	762	N
MaturityMonthYear	200	N
StrikePrice	202	N
SecurityDesc	107	N

### InstrumentLeg

Name	Number	Required
LegSymbol	600	Y
LegCFICode	608	Y
LegSecurityType	609	N
LegSecuritySubType	764	N
LegMaturityMonthYear	610	N
LegStrikePrice	612	N
LegSecurityDesc	620	N
LegRatioQty	623	N
LegSide	624	N



## SAMPLES

### Logon

Sender	Seq.Num	Type	Sending Time	Message
tm	67	Logon	16:01.18	EncryptMethod: NONE_OTHER, HeartBtInt: 15, Password: tm
OEC	61	Logon	16:01.19	EncryptMethod: NONE_OTHER, HeartBtInt: 15

### Single Leg Futures, Market

Sender	Seq.Num	Type	Sending Time	Message
tm	131	NewOrderSingle	16:22.21	Account: VIC01, ClOrdID: 634270081417308861, OrderQty: 10, OrdType: MARKET, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:22:21, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	115	ExecutionReport	16:22.22	AvgPx: 0, ClOrdID: 634270081417308861, CumQty: 0, ExecID: OECFIX:634270077141398727:5, OrderID: 947956, OrderQty: 10, OrdStatus: NEW, Side: BUY, Symbol: 6E, Text: #2006018, TransactTime: 20101203-21:22:18, ExecType: NEW, LeavesQty: 10, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	116	ExecutionReport	16:22.22	AvgPx: 134.13, ClOrdID: 634270081417308861, CumQty: 4, ExecID: OECFIX:634270077141398727:6, LastPx: 134.13, LastQty: 4, OrderID: 947956, OrderQty: 10, OrdStatus: PARTIALLY_FILLED, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:22:19, ExecType: TRADE, LeavesQty: 6, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX
OEC	117	ExecutionReport	16:22.22	AvgPx: 134.135555555556, ClOrdID: 634270081417308861, CumQty: 9, ExecID: OECFIX:634270077141398727:7, LastPx: 134.14, LastQty: 5, OrderID: 947956, OrderQty: 10, OrdStatus: PARTIALLY_FILLED, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:22:19, ExecType: TRADE, LeavesQty: 1, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX
OEC	118	ExecutionReport	16:22.22	AvgPx: 134.137, ClOrdID: 634270081417308861, CumQty: 10, ExecID: OECFIX:634270077141398727:8, LastPx: 134.15, LastQty: 1, OrderID: 947956, OrderQty: 10, OrdStatus: FILLED, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:22:19, ExecType: TRADE, LeavesQty: 0, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX
OEC	119	ExecutionReport	16:22.22	AvgPx: 134.137, ClOrdID: 634270081417308861, CumQty: 10, ExecID: OECFIX:634270077141398727:9, OrderID: 947956, OrderQty: 10, OrdStatus: CALCULATED, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:22:22, ExecType: CALCULATED, LeavesQty: 0, MaturityMonthYear: 201012, CFICode: FXXXXX

### Single Leg Equity Options, Market. Rejection.

Sender	Seq.Num	Type	Sending Time	Message
tm	133	NewOrderSingle	16:24.52	Account: VICEQ001, ClOrdID: 634270082927455446, OrderQty: 2, OrdType: MARKET, Side: BUY, Symbol: MSFT, TransactTime: 20101203-21:24:52, PositionEffect: OPEN, MaturityMonthYear: 201012, StrikePrice: 26, CFICode: OCXSXS
OEC	121	ExecutionReport	16:24.53	AvgPx: 0, ClOrdID: 634270082927455446, CumQty: 0, ExecID: OECFIX:634270077141398727:11, OrderID: OECFIX:634270077141398727:10, OrderQty: 2, OrdStatus: REJECTED, Side: BUY, Symbol: MSFT, Text: Service is not available, TransactTime: 20101203-21:24:49, PositionEffect: OPEN, OrdRejReason: BROKER_EXCHANGE_OPTION, ExecType: REJECTED, LeavesQty: 2, MaturityMonthYear: 201012, StrikePrice: 26, CFICode: OCXSXS



**Single Leg Futures with Cancel/Replace. Rejection.**

Sender	Seq.Num	Type	Sending Time	Message
tm	150	NewOrderSingle	16:28.44	Account: 123, ClOrdID: 634270085242909377, OrderQty: 10, OrdType: LIMIT, Price: 666, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:28:44, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	138	ExecutionReport	16:28.44	AvgPx: 0, ClOrdID: 634270085242909377, CumQty: 0, ExecID: OECFIX:634270077141398727:14, OrderID: 947959, OrderQty: 10, OrdStatus: NEW, Side: BUY, Symbol: 6E, Text: #2006019, TransactTime: 20101203-21:28:41, ExecType: NEW, LeavesQty: 10, MaturityMonthYear: 201012, CFICode: FXXXXX
tm	151	OrderCancelRequest	16:28.44	Account: 123, ClOrdID: 634270085246034357, OrderQty: 10, OrigClOrdID: 634270085242909377, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:28:44, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	139	ExecutionReport	16:28.44	AvgPx: 0, ClOrdID: 634270085246034357, CumQty: 0, ExecID: OECFIX:634270077141398727:15, OrderID: 947959, OrderQty: 10, OrdStatus: PENDING_CANCEL, OrigClOrdID: 634270085242909377, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:28:44, ExecType: PENDING_CANCEL, LeavesQty: 10, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	140	OrderCancelReject	16:28.44	ClOrdID: 634270085246034357, OrderID: 947959, OrdStatus: NEW, OrigClOrdID: 634270085242909377, Text: Order Completed, TransactTime: 20101203-21:28:41, CxlRejReason: BROKER_EXCHANGE_OPTION, CxlRejResponseTo: ORDER_CANCEL_REQUEST
OEC	141	ExecutionReport	16:28.44	AvgPx: 134.18, ClOrdID: 634270085242909377, CumQty: 10, ExecID: OECFIX:634270077141398727:16, LastPx: 134.18, LastQty: 10, OrderID: 947959, OrderQty: 10, OrdStatus: FILLED, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:28:41, ExecType: TRADE, LeavesQty: 0, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX
OEC	142	ExecutionReport	16:28.44	AvgPx: 134.18, ClOrdID: 634270085242909377, CumQty: 10, ExecID: OECFIX:634270077141398727:17, OrderID: 947959, OrderQty: 10, OrdStatus: CALCULATED, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:28:44, ExecType: CALCULATED, LeavesQty: 0, MaturityMonthYear: 201012, CFICode: FXXXXX

**Single Leg Futures with Cancel**

Sender	Seq.Num	Type	Sending Time	Message
tm	164	NewOrderSingle	16:31.42	Account: 123, ClOrdID: 634270087027429206, OrderQty: 10, OrdType: LIMIT, Price: 10, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:31:42, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	155	ExecutionReport	16:31.43	AvgPx: 0, ClOrdID: 634270087027429206, CumQty: 0, ExecID: OECFIX:634270077141398727:18, OrderID: 947961, OrderQty: 10, OrdStatus: NEW, Side: BUY, Symbol: 6E, Text: #2006020, TransactTime: 20101203-21:31:39, ExecType: NEW, LeavesQty: 10, MaturityMonthYear: 201012, CFICode: FXXXXX
tm	165	OrderCancelRequest	16:31.43	Account: 123, ClOrdID: 634270087031022933, OrderQty: 10, OrigClOrdID: 634270087027429206, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:31:43, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	156	ExecutionReport	16:31.43	AvgPx: 0, ClOrdID: 634270087031022933, CumQty: 0, ExecID: OECFIX:634270077141398727:19, OrderID: 947961, OrderQty: 10, OrdStatus: PENDING_CANCEL, OrigClOrdID: 634270087027429206, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:31:43, ExecType: PENDING_CANCEL, LeavesQty: 10, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	157	ExecutionReport	16:31.43	AvgPx: 0, ClOrdID: 634270087031022933, CumQty: 0, ExecID: OECFIX:634270077141398727:20, OrderID: 947961, OrderQty: 10, OrdStatus:



				CANCELED, OrigClOrdID: 634270087027429206, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:31:39, ExecType: CANCELED, LeavesQty: 10, MaturityMonthYear: 201012, CFICode: FXXXXX
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**Single Leg Futures Cancel/Replace and Cancel**

Sender	Seq.Num	Type	Sending Time	Message
tm	187	NewOrderSingle	16:42.34	Account: 123, ClOrdID: 634270093545824988, OrderQty: 10, OrdType: LIMIT, Price: 10, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:42:34, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	172	ExecutionReport	16:42.34	AvgPx: 0, ClOrdID: 634270093545824988, CumQty: 0, ExecID: OECFIX:634270092405676035:3, OrderID: 947964, OrderQty: 10, OrdStatus: NEW, Side: BUY, Symbol: 6E, Text: #2006022, TransactTime: 20101203-21:42:31, ExecType: NEW, LeavesQty: 10, MaturityMonthYear: 201012, CFICode: FXXXXX
tm	188	OrderCancelReplaceRequest	16:42.34	Account: 123, ClOrdID: 634270093549262466, OrderQty: 20, OrdType: LIMIT, OrigClOrdID: 634270093545824988, Price: 10, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:42:34, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	173	ExecutionReport	16:42.34	AvgPx: 0, ClOrdID: 634270093549262466, CumQty: 0, ExecID: OECFIX:634270092405676035:4, OrderID: 947964, OrderQty: 10, OrdStatus: PENDING_REPLACE, OrigClOrdID: 634270093545824988, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:42:34, ExecType: PENDING_REPLACE, LeavesQty: 10, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	174	ExecutionReport	16:42.37	AvgPx: 0, ClOrdID: 634270093549262466, CumQty: 0, ExecID: OECFIX:634270092405676035:5, OrderID: 947964, OrderQty: 20, OrdStatus: NEW, OrigClOrdID: 634270093545824988, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:42:34, ExecType: REPLACE, LeavesQty: 20, MaturityMonthYear: 201012, CFICode: FXXXXX
tm	189	OrderCancelRequest	16:42.37	Account: 123, ClOrdID: 634270093577856033, OrderQty: 20, OrigClOrdID: 634270093549262466, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:42:37, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	175	ExecutionReport	16:42.37	AvgPx: 0, ClOrdID: 634270093577856033, CumQty: 0, ExecID: OECFIX:634270092405676035:6, OrderID: 947964, OrderQty: 20, OrdStatus: PENDING_CANCEL, OrigClOrdID: 634270093549262466, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:42:37, ExecType: PENDING_CANCEL, LeavesQty: 20, MaturityMonthYear: 201012, CFICode: FXXXXX
OEC	176	ExecutionReport	16:42.37	AvgPx: 0, ClOrdID: 634270093577856033, CumQty: 0, ExecID: OECFIX:634270092405676035:7, OrderID: 947964, OrderQty: 20, OrdStatus: CANCELED, OrigClOrdID: 634270093549262466, Side: BUY, Symbol: 6E, TransactTime: 20101203-21:42:34, ExecType: CANCELED, LeavesQty: 20, MaturityMonthYear: 201012, CFICode: FXXXXX

**Collateral Inquiry with correct account**

Sender	Seq.Num	Type	Sending Time	Message
tm	199	CollateralInquiry	16:44.40	Account: VIC01, CollInquiryID: MYINQID
OEC	190	CollateralReport	16:44.41	Account: VIC01, Currency: EUR, CashOutstanding: 1838772.2607422, CollRptID: OECFIX:634270092405676035:13, CollInquiryID: MYINQID, CollStatus: UNASSIGNED, TotNumReports: 5, LastRptRequested: N
OEC	191	CollateralReport	16:44.41	Account: VIC01, Currency: USC, CashOutstanding: -91, CollRptID:



				OECFIX:634270092405676035:14, CollInquiryID: MYINQID, CollStatus: UNASSIGNED, TotNumReports: 5, LastRptRequested: N
OEC	192	CollateralReport	16:44.41	Account: VIC01, Currency: USD, CashOutstanding: 58317723.564186, CollRptID: OECFIX:634270092405676035:15, CollInquiryID: MYINQID, CollStatus: UNASSIGNED, TotNumReports: 5, LastRptRequested: N
OEC	193	CollateralReport	16:44.41	Account: VIC01, Currency: CAD, CashOutstanding: -676, CollRptID: OECFIX:634270092405676035:16, CollInquiryID: MYINQID, CollStatus: UNASSIGNED, TotNumReports: 5, LastRptRequested: N
OEC	194	CollateralReport	16:44.41	Account: VIC01, Currency: RUR, CashOutstanding: 10000, CollRptID: OECFIX:634270092405676035:17, CollInquiryID: MYINQID, CollStatus: UNASSIGNED, TotNumReports: 5, LastRptRequested: Y

### Request For Positions

Sender	Seq.Num	Type	Sending Time	Message
tm	210	RequestForPositions	16:47.19	Account: VIC01, TransactTime: 20101203-21:47:19, AccountType: ACCOUNT_IS_CARRIED_ON_CUSTOMER_SIDE_OF_BOOKS, PosReqID: MYINQID, ClearingBusinessDate: 20101203, PosReqType: POSITIONS
OEC	205	PositionReport	16:47.20	Account: VIC01, Symbol: WTI-M, MaturityMonthYear: 201101, StrikePrice: 0, CFICode: FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 0, ShortQty: 3, PosAmt: -257.79, PosReqID: MYINQID, ClearingBusinessDate: 20101115, PosMaintRptID: OECFIX:634270092405676035:18, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1
OEC	206	PositionReport	16:47.20	Account: VIC01, Symbol: 6J, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 4, ShortQty: 0, PosAmt: 48.02, PosReqID: MYINQID, ClearingBusinessDate: 20101028, PosMaintRptID: OECFIX:634270092405676035:19, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1
OEC	207	PositionReport	16:47.20	Account: VIC01, Symbol: BV, MaturityMonthYear: 201103, StrikePrice: 0, CFICode: FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 10, ShortQty: 0, PosAmt: 919.18181852861, PosReqID: MYINQID, ClearingBusinessDate: 20101111, PosMaintRptID: OECFIX:634270092405676035:20, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1
OEC	208	PositionReport	16:47.20	Account: VIC01, Symbol: ES, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 227, ShortQty: 0, PosAmt: 272836.500000003, PosReqID: MYINQID, ClearingBusinessDate: 20101203, PosMaintRptID: OECFIX:634270092405676035:21, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1
OEC	209	PositionReport	16:47.20	Account: VIC01, Symbol: SMC, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 0, ShortQty: 3, PosAmt: -1064.4, PosReqID: MYINQID, ClearingBusinessDate: 20101004, PosMaintRptID: OECFIX:634270092405676035:22, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1
OEC	210	PositionReport	16:47.20	Account: VIC01, Symbol: YM, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 3, ShortQty: 0, PosAmt: 32976, PosReqID: MYINQID, ClearingBusinessDate: 20101117, PosMaintRptID: OECFIX:634270092405676035:23, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1
OEC	211	PositionReport	16:47.20	Account: VIC01, Symbol: CC-M, MaturityMonthYear: 201203, StrikePrice: 0, CFICode:



				FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 0, ShortQty: 2, PosAmt: -5898, PosReqID: MYINQID, ClearingBusinessDate: 20100928, PosMaintRptID: OECFIX:634270092405676035:24, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1
OEC	212	PositionReport	16:47.20	Account: VIC01, Symbol: E7, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 0, ShortQty: 2, PosAmt: -273.76000976562, PosReqID: MYINQID, ClearingBusinessDate: 20101004, PosMaintRptID: OECFIX:634270092405676035:25, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1
OEC	213	PositionReport	16:47.20	Account: VIC01, Symbol: 6E, MaturityMonthYear: 201012, StrikePrice: 0, CFICode: FXXXXX, AccountType: 0, NoPositions: 1, LongQty: 10, ShortQty: 0, PosAmt: 1341.37, PosReqID: MYINQID, ClearingBusinessDate: 20101203, PosMaintRptID: OECFIX:634270092405676035:26, TotalNumPosReports: 9, PosReqResult: VALID_REQUEST, SettlPrice: 0, SettlPriceType: THEORETICAL, PriorSettlPrice: 0, NoPosAmt: 1