

Pragmatix Trade Router

Version 1.7.6 Release Notes

19 February 2009

Introduction

This document describes the changes and improvements in the Pragmatix Trade Router software with respect to the previous version, 1.7.5. The Trade Router version number is shown in the application's startup screen. Alternatively, you can see the version number in the Help/About window.

New Features

Interactive Brokers FIX: Explicit Sequence Number Reset

Interactive Brokers does not always reset their FIX Sequence Numbers at the expected time. This may lead to a confusing situation at the Trade Router side of the connection, resulting in a flooding of ancient IB fill messages. In order to prevent this, an explicit Sequence Number Reset should be requested when logging on for the first time in a FIX session (typically, the first time after midnight). This can be achieved by including the following in the connectFIX.*.config file:

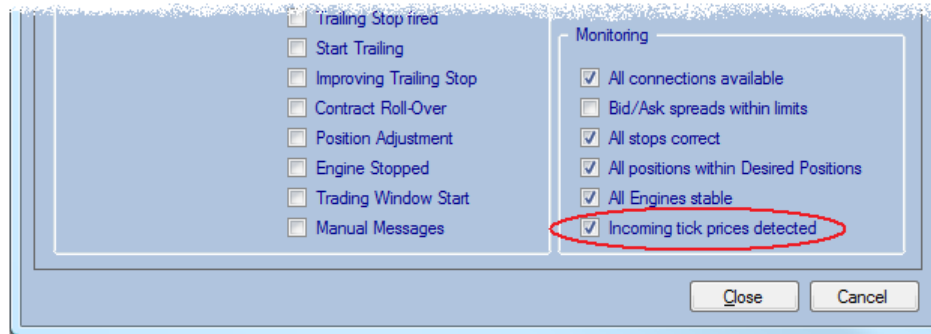
```
<!-- Explicitly request a Sequence Number Reset when starting  
a new FIX session?, default="no" -->  
<add key="ForceSeqNumResetForNewSession" value="yes" />
```

The FIX session times can be defined in the quickfix.ini file.

Sending out messages about interrupted tick prices

In version 1.7.4 a new Monitor feature was introduced, monitoring the stream of incoming prices for each connection. When the stream is interrupted, a Monitor warning message is sent out, and when the stream is restored, an informative Monitor message is sent out mentioning that the tick prices are coming in once again.

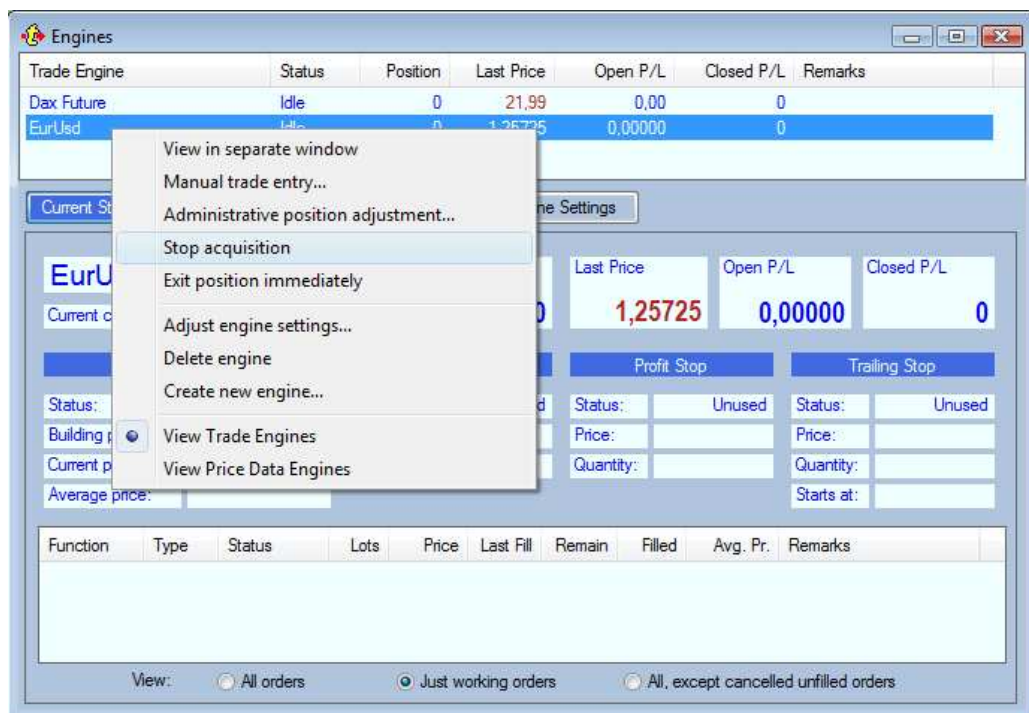
Until now, this particular stream of messages could not be switched off or back on. This has now been changed; the option 'Incoming tick prices detected' has been added to the 'Message Streams' window (menu Configuration/Messages), as shown below.



New operation available: Stop Acquisition

When the Trade Router is building a new position, the limit or stop order can be working for a long, if not indefinite amount of time before the position is filled. In order to pull the working order, partly filled or not, the usual way to proceed was usually to submit a new Desired Position command, with the desired position equal to the current position. A more direct approach has been created to perform this operation: *Stop Acquisition*. Executing this command will lead to the working order¹ being cancelled. If no order was working at the time, no work is done.

The operation is available in the user interface in the context menu of the Trade Engines list.



Of course this operation is available as well in the ActiveX Front End; a new method, `StopAcquisition(EngineName As String)` has been defined to this effect. Please refer to the *Trade Router ActiveX Front End v.1.7.0* documentation for more details.

¹ Not stop-loss, profit stop or trailing stop orders, only the order involved in reaching the desired position.

Bug fixes

Correct PermID resynchronisation with multiple TWS sessions

When using multiple broker connections to Interactive Brokers via Trader Workstation, an order ID mixup between TWS's could occur via the permanent order ID's (PermIDs). This has now been corrected; each PermID is considered to be local to the TWS where it was submitted from.