



3rd Party Consolidated Trading Information Specification

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CONTENTS

1 Introduction	6
1.1 Related Documentation	6
2 FIX Protocol	7
2.1 3 rd Party Consolidated Feed	7
2.2 Disconnection	7
2.2.1 Same Trading Day Message Recovery	7
2.2.2 No Recovery on Previous Trading Day Message	7
3 Messages	7
3.1 New Order Single Acknowledgment	7
3.2 Order Cancel Acknowledgement	9
3.3 Order Cancel / Replace Acknowledgment	11
3.4 Unsolicited Cancel/Replace Response	13
3.5 Trade Execution Report Acknowledgement	15
3.6 Done For Day Order Status Report	18
3.7 Peg Order Status Messages	19
3.7.1 Peg Order Suspend	19
3.7.2 Peg Order Resume	20
3.8 Trade Report Request Acknowledgement	20
3.9 Trade Cancel Acceptance	23

TABLES

Table 1: Related Documentation	6
Table 2: New Order Single Acknowledgement	9
Table 3: Order Cancel Acknowledgement	11
Table 4: Order Cancel / Replace Acknowledgment	13
Table 5: Unsolicited Cancel/Replace Response	15
Table 6: Trade Execution Report Acknowledgement	18
Table 7: Done for Day Order Report	19
Table 8: Peg Order Suspend	20
Table 9: Peg Order Resume	20
Table 10: Trade Report Request Response	23
Table 11: Trade Cancel Acceptance	23

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System response times may vary for a number of reasons including market conditions, trading volumes and system performance.

VERSION HISTORY

VERSION	DESCRIPTION	DATE
1.0	First Release	10-08-2010
1.1	Key changes: <ul style="list-style-type: none"> • Changed tag 44 (Price) to require pegged orders to have a limit price • Removed tag 75 (Trade Date) from Trade Report • Added new tag 439 (ClearingFirm) and 440 (ClearingAccount) • Updated description of tag 6807 (TransactID) • Added Peg Order Status message (Section 5.6) 	22-11-2010
2.0	Key changes: <ul style="list-style-type: none"> • Added Unsolicited Cancel/Replace Response message (Section 3.4) • Added section for Trade Reporting (3.8). 	21-07-2011
2.1	Key changes: <ul style="list-style-type: none"> • Modify description in Trade Report Request Acknowledgement for Trade Cancel. 	05-08-2011
	Key changes: <ul style="list-style-type: none"> • Changed tag 60 (TransactTime) to mandatory in Trade Report Request Acknowledgement in section 3.8. 	03-02-2012
	Key changes: <ul style="list-style-type: none"> • Added new tag <198>SecondaryOrderID in Trade Execution Report acknowledgement. • For Trade Report Request Acknowledgement: <ul style="list-style-type: none"> • Added new tags <29>LastCapacity, <6830>ContraLastCapacity, <47>OrderCapacity, <820>TradeLinkID, <6802>ClientCrossRef, <6803>ShortSellNakedQty, <6804>ShortSellLongQty, <6805>ShortSellCoveredQty, <6806>ContraClientCrossRef, <6828>ContraSide, and <6829>ContraOrderCapacity. • Changed tag <54>Side to support 5 (Sell short). • Added missing tag <75>TradeDate. • Added new tag <109>ClientID. 	27-02-2012
2.2	Key changes: <ul style="list-style-type: none"> • Added new tag <41>OrigClOrdID and modify description of tag <11>ClOrdID in Trade Report acknowledgement for the trade report cancellation. • Added missing tag <19>ExecRefID in Trade Report response. 	20-07-2012
2.3	Key changes: <ul style="list-style-type: none"> • Added new tag <7713> NoTradeFeat in New Order Single Acknowledgement, Order Cancel / Replace Acknowledgement, Unsolicited Cancel / Replace Response. • Added tag <8175> NoSelfTradeOrderNum and tag <198> SecondaryOrderID in Unsolicited Cancel / Replace Response. • Added new tag <639> PriceImprovement and tag <6833> MidPointExec in Trade Execution Report 	05-10-2012

	<p>Acknowledgement.</p> <ul style="list-style-type: none"> Added missing tag <58> Text and <109> ClientID in Order Cancel Acknowledgement. Added missing tag <18> ExecInst in Unsolicited Order Cancel / Replace Response. Modify the description for Trade Report Request Acknowledgement. 	
2.4	<p>Key changes:</p> <ul style="list-style-type: none"> Added tag <1> Account and tag <6802> ClientCrossRef in Cross Session Order Cancel / Replace Request. Modify the description of tag <1> and tag <6802> in Order Cancel Acknowledgement, Order Cancel / Replace Acknowledgement, Trade Execution Report Acknowledgement, and Done For Day Order Status Report Removed <211> <i>PegDifference</i> tag Added M=Mixed as a valid value for Order Capacity and Last Capacity Added <4805> <i>ExecVenue</i> to Trade Reports Added <8138> <i>OriginOfTrans</i> to New Orders and Trade Reports Added <8139> <i>IntermediaryID</i> to New Orders and Trade Reports Added <8140> <i>DirectedWholesaleIndic</i> to New Orders and Trade Reports 	16-08-2013
2.5	<p>Key Changes:</p> <ul style="list-style-type: none"> Added new Order Type <40> for Market on Close (MOC) Added new ExecTransType <20> value = 2 to designate final price on MOC order Added new NoTradeFeat <7713> value = X for Booking Purpose Trade <8174> <i>NoSelfTrade</i> key now supports alphanumeric. Added <7903> PreventedTradePx to Unsolicited Cancel/Replace response Added <7904> PreventedTradeQty to Unsolicited Cancel/Replace response Added <7905> PreventedLiquidityIndicator to Unsolicited Cancel/Replace response Enabled <6833> MidPointExec to be returned on both sides of a trade MaxFloor <111> no longer mandatory for aggressive hidden orders New TimeInForce <59> values for Broker Preferencing. Broker Preference or Kill (POK) = A, Broker Preference and Kill (P&K) = B Added OrderRestrictions <8182> on NewOrderSingle to enable per order override where Broker Preferencing enabled Added CrossType <8183> for on market trade execution reports to enable identification of Broker Preferred trade Broker Preferencing can be enabled at FIX gateway. Added TradeReportType <8184> for on market trade execution reports to enable identification of Booking Purpose Trade resulting from on market cross utilising new no self-trade feature Participants can request Chi-X not to send unsolicited trade confirmations in response to a Trade report Request message 	04-10-2013

	<ul style="list-style-type: none"> Participants can request Chi-X not to send booking and unbooking messages for pegged price improvement orders 	
4.0	<ul style="list-style-type: none"> Added ContraTradePA <9862> for on market trade execution reports to support attributed market 	01-07-2015
5.0	<ul style="list-style-type: none"> Add Support for BestX and MarketX price instructions for Limit orders Support for participant attribution on Chi-X & ASX quoted ETFs Further information on valid scenarios for the use of ContraTradePA <9862> for attributed markets 	01-12-2015
5.2p4	<ul style="list-style-type: none"> Add LastMkt <30> for Trade Execution Report Acknowledgement 	08-06-2017
5.5	<ul style="list-style-type: none"> Add T1Settlement <8080> for New Order Single Acknowledgement Add SettlmntTyp<63> and FutSettDate <64> for Trade Execution Report Acknowledgements 	30-01-2018
5.6	<ul style="list-style-type: none"> Add MEQSE<8081> for New Order Single Acknowledgement 	19-06-2018
6.0	<p>Key changes:</p> <ul style="list-style-type: none"> Add Trade Cancel Acceptance Message 	22-01-2019
	<p>Key changes:</p> <ul style="list-style-type: none"> Update Trade Report Request Acknowledgement section to reflect current DCP behaviour 	22-01-2019

1 Introduction

This document is the technical specification for the consolidated FIX drop copy service, or what Chi-X describes as the *3rd Party Consolidated Trading Information Service* ("**3rd Party Consolidated Feed**"), which provides a consolidated feed of execution report messages taken from the configured FIX sessions a trading participant establishes with the Chi-X 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 given to Chi-X nominating the third party vendor as an authorised recipient. The protocol of this interface is the FIX protocol.

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 is described in this document.

1.1 Related Documentation

TITLE
FIX 4.2 Trading Interface Specification

Table 1: Related Documentation

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.

2.1 3rd Party Consolidated Feed

The 3rd Party Consolidated Feed provides execution report 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).

Session Recovery

2.2 Disconnection

2.2.1 Same Trading Day Message Recovery

When a 3rd Party Consolidated session of a client is disconnected and connection is subsequently re-established within the same trading day, all execution report messages sent by the gateway 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 execution report messages will be transmitted to the client again with each message containing a PossDupFlag field, indicating it is a resent message.

2.2.2 No Recovery on Previous Trading Day Message

When a 3rd Party Consolidated session of a client is disconnected and connection is subsequently re-established on the next trading day, all missed execution report messages on the previous trading day will not be re-sent to the client.

3 Messages

This section provides details concerning the different types of execution report messages that are sent by the 3rd Party Consolidated service.

3.1 New Order Single Acknowledgment

Chi-X sends a New Order Single Acknowledgment to the 3rd Party Consolidated service after accepting a New Order Single Request from a configured FIX gateway.

Note: This message in this section relates to submission of orders into the order book. Chi-X allows clients to lodge trade reports – refer to section 3.8 of this specification for further details. The message format for entering new orders and lodging trade report requests are similar. Trade Report Requests require the client to use the field *OffExchangeTrade* (6808) in the message to identify whether it is a regular order entry or a Trade Report Request.

In addition to the standard header, trailer and Chi-X accepted symbol definition fields, Chi-X provides the following fields in the message:

TAG	FIELD NAME	RE Q'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Chi-X will always populate this field with the original value assigned by the trading participant in the New Order Single message.
6	AvgPx	Y	The average price of all shares traded. Defaulted to 0 for order acknowledgements.
11	ClOrdId	N	Chi-X 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 Chi-X.
18	ExecInst	N	Chi-X will always populate this field with the original value assigned by the trading participant in the New Order Single message.
20	ExecTransType	Y	0 = New
22	IDSource	N	Value supported by Chi-X: 4 = ISIN Number
31	LastPx	Y	Default to 0 for order acknowledgements.
32	LastShares	Y	Default to 0 for order acknowledgements.
37	OrderID	Y	Chi-X order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	0 = New
40	OrdType	N	Values supported by Chi-X: 2 = Limit P = Pegged (requires ExecInst of M, R or P) 5 = MOC
44	Price	N	Limit Price Required except for MOC orders.
47	OrderCapacity	N	Chi-X will always populate this field with the original value assigned in the New Order Single message.
48	SecurityID	N	ISIN when IDSource (22) = 4 is specified.
54	Side	Y	Chi-X will always populate this field with the original value assigned in the New Order Single message.
55	Symbol	Y	Chi-X Symbol.
59	TimeInForce	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).
76	ExecBroker	N	Identifier of the Chi-X trading participant responsible for the order.
109	ClientID	N	Internal connection ID of the client assigned by Chi-X.
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
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.
151	LeavesQty	Y	Amount of shares open for further execution.
207	SecurityExchange	N	Required when the IDSource (22) = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.
439	ClearingFirm	Y	CHES Clearing Participant ID supplied in New Order Single message
440	ClearingAccount	N	Supplemental account information supplied in New Order Single

			message
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Chi-X will always populate this field with the original value, if any, assigned by the client in the New Order Single message.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored. The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be equal to the OrderQty.
7713	NoTradeFeat	N	Chi-X will always populate this field with the original value, if any, assigned by the client in the New Order Single message.
8080	T1Settlement	N	Will be returned if supplied in the original New Order Single message.
8081	MEQSE	N	Will be returned if supplied in the original New Order Single message.
8174	NoSelfTrade	N	Chi-X will always populate this field with the original value, if any, assigned by the client in the New Order Single message.
8177	RemoveCrossingFromClearing	N	Chi-X will always populate this field with the original value, if any, assigned by the client in the New Order Single message.
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHESS HIN or other internal client identifier
8139	IntermediaryID	N	Market Integrity Rule defined field for Intermediary Identifier- may be populated with AFS licence number
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client Y/N value, Default= N
8182	OrderRestrictions	N	Broker Preferencing logic can ONLY be enabled/disabled by contacting Market Operations to request that it be configured as a default setting on a per FIX Gateway basis. If a participant elects to have broker preferencing enabled, this tag <8182> enables the default setting to be overridden provided the override order has TIF = 3 or 4 I = Override broker preference default setting
	Message Trailer	Y	

Table 2: New Order Single Acknowledgement

3.2 Order Cancel Acknowledgement

Chi-X sends Order Cancel Acknowledgments via an Execution Report message after accepting Order Cancel Requests from trading participants, or when an order is cancelled by Chi-X. For example, an expired IOC order, an order cancelled by Chi-X Market Operations, cancelled through the Cross Session Order Management service, or cancelled due to *NoTradeFeat* <7713> instructions.

In addition to the standard header, trailer and Chi-X accepted symbol definition fields, Chi-X 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	Chi-X will always populate this field with the latest value, if any, specified on the order.
6	AvgPx	Y	The average price of all shares traded.
11	ClOrdId	N	Chi-X will always populate this field with the value assigned by the trading participant in the corresponding Order Cancel Request. If it is an unsolicited cancel response, the ClOrdId has the same value as the last order request in the same FIX session.
14	CumQty	Y	The total shares traded against the original order quantity.
17	ExecID	Y	A unique identifier of execution message as assigned by Chi-X
18	ExecInst	N	Values supported by Chi-X: for Price Improvement Orders Available options (mutually exclusive) P = Market Peg- FarPoint X R = Primary Peg- NearPoint X M = Mid-point Peg- Mid-Point X
20	ExecTransType	Y	0 = New.
22	IDSource	N	Value supported by Chi-X: 4 = ISIN Number
31	LastPx	Y	Default to 0 for order cancel acknowledgements.
32	LastShares	Y	Default to 0 for order cancel acknowledgements.
37	OrderID	Y	Chi-X order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	4 = Cancelled.
40	OrdType	N	Chi-X 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	N	Limit Price. Required for limit orders and pegged orders. For pegged orders, the value specified in this tag serves as a limit on the pegged order price. Please refer to Appendix B for examples. Note no limit price can be set on MOC orders.
47	OrderCapacity	N	Chi-X will always populate this field with the original value assigned in the New Order Single message.
48	SecurityID	N	ISIN when IDSource (22) = 4 is specified.
54	Side	Y	Chi-X will always populate this field with the original value assigned by trading participant in the request.
55	Symbol	Y	Chi-X Symbol.
58	Text	N	Reason for unsolicited cancel.
59	TimInForce	N	Will be returned if supplied in original New Order Single message.
76	ExecBroker	N	Identifier of the Chi-X trading participant responsible for the order.
109	ClientID	N	Internal connection ID assigned by Chi-X
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
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	4 = Cancelled.
151	LeavesQty	Y	Set to 0
207	SecurityExchange	N	Required when the IDSource (22) = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.
439	ClearingFirm	Y	CHESS Clearing Participant ID supplied in New Order Single message

440	ClearingAccount	N	Supplemental account information supplied in New Order Single message
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Chi-X will always populate this field with the latest value, if any, specified on the order.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored. The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be equal to the OrderQty.
8175	NoSelfTradeOrderNum	N	If the order is cancelled due to self-trade prevention rule, this tag will be filled with the Chi-X Order ID of the resting order that would be matched against.
	<i>Message Trailer</i>	Y	

Table 3: Order Cancel Acknowledgement

3.3 Order Cancel / Replace Acknowledgment

Chi-X sends Order Cancel/Replace Acknowledgments via the Execution Report message after accepting Order Cancel/Replace Requests from trading participants.

In addition to the standard header, trailer and Chi-X accepted symbol definition fields. Chi-X 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	Chi-X will always populate this field with the latest value, if any, specified on the order.
6	AvgPx	Y	Average price of shares traded.
11	ClOrdId	N	Chi-X 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 Chi-X.
18	ExecInst	N	Chi-X will always populate this field with the value assigned by the trading participant in the corresponding Order Replace Request.
20	ExecTransType	Y	0 = New
22	IDSource	N	Value supported by Chi-X: 4 = ISIN Number
31	LastPx	Y	Default to 0 for order cancel/replace acknowledgements.
32	LastShares	Y	Default to 0 for order cancel/replace acknowledgements.
37	OrderID	Y	Chi-X order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	1 = Partially filled 2 = Filled 5 = Replaced

40	OrdType	N	Chi-X 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	N	Limit Price. Required except for MOC orders.
47	OrderCapacity	N	Chi-X will always populate this field with the original value assigned in the New Order Single message.
48	SecurityID	N	ISIN when IDSource (22) = 4 is specified.
54	Side	Y	Chi-X will always populate this field with the original value assigned in the New Order Single message.
55	Symbol	Y	Chi-X Symbol.
59	TimeInForce	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).
76	ExecBroker	N	Identifier of a trading participant in Chi-X.
109	ClientID	N	Internal connection ID assigned by Chi-X.
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
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	5 = Replace
151	LeavesQty	Y	Amount of shares open for further execution.
207	SecurityExchange	N	Required when the IDSource (22) = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.
439	ClearingFirm	Y	CHESS Clearing Participant ID supplied in New Order Single message
440	ClearingAccount	N	Supplemental account information supplied in New Order Single message
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Chi-X will always populate this field with the latest value, if any, specified on the order.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored. The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be equal to the OrderQty.
7713	NoTradeFeat	N	Will be returned if supplied in the Order Cancel/Replace request. If this tag is omitted in the Order Cancel / Replace request, the value of <i>NoTradeFeat</i> in the original order will be reset to the standard default value or the default set by Market Operations at the request of the Participant.

8174	NoSelfTrade	N	Refer to New Order Single Acknowledgment message for description. If this tag is omitted in the Order Cancel / Replace request, the value of <i>NoSelfTrade</i> of the order will be cleared.
8177	RemoveCrossingFromClearing	N	Refer to New Order Single Acknowledgment message for description. If this tag is omitted in the Order Cancel / Replace request, the value of <i>RemoveSelfTradeFromClearing</i> of the order will be reset to default "N".
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHESS HIN or other internal client identifier
8139	IntermediaryID	N	Market Integrity Rule defined field for Intermediary Identifier- may be populated with AFS licence number
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client Y/N value, Default= N
	<i>Message Trailer</i>	Y	

Table 4: Order Cancel / Replace Acknowledgment

3.4 Unsolicited Cancel/Replace Response

An Unsolicited Cancel/Replace Response is sent to the client when an order cancel/replace request is successfully processed via the cross session order management service, or if the quantity of the order is reduced due the *NoTradeFeat* <7713> instruction.

In addition to the standard header, trailer and Chi-X accepted symbol definition fields, Chi-X provides the following fields in an Execution Report message in response to an unsolicited cancel/replace request:

TAG	FIELD NAME	RE Q'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Chi-X will always populate this field with the latest value, if any, specified on the order.
6	AvgPx	Y	The average price of all shares traded. Defaulted to 0 for order acknowledgements.
11	ClOrdID	N	Chi-X will always populate this field with the original value assigned in the previous order request in the same FIX session.
41	OrigClOrdID	Y	Chi-X populates this field with ClOrdID of the previous order maintained in this FIX session when replacing an order.
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 Chi-X.
18	ExecInst	N	Chi-X populates this field with the original value supplied by the client in the replace request.
20	ExecTransType	Y	0 = New
31	LastPx	Y	Default to 0 for Unsolicited Cancel / Replace Response
32	LastShares	Y	Default to 0 for Unsolicited Cancel / Replace Response
37	OrderID	Y	Chi-X order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	5 = Replaced
40	OrdType	N	Values supported by Chi-X: 2 = Limit P = Pegged 5 = MOC
44	Price	N	Limit Price Required except for MOC orders
47	OrderCapacity	N	Refer to New Order Single message for description.

54	Side	Y	Chi-X will always populate this field with the original value assigned in the New Order Single message.
55	Symbol	Y	Chi-X will populate this field with the original value assigned by trading participant in the New Order Single message. However, if IDSource and SecurityID are specified and they refer to a valid Chi-X symbol, the Chi-X symbol will be populated to this Symbol field.
59	TimeInForce	N	Will be returned if supplied in the original New Order Single message.
60	TransactTime	N	Time and date this message was initiated by Chi-X (expressed as UTC).
76	ExecBroker	N	Identifier of a Chi-X trading participant responsible for the original order.
109	ClientID	N	Internal connection ID assigned by Chi-X.
110	MinQty	N	Will be returned if supplied in the original New Order Single message and OrdStatus=0.
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.
198	SecondaryOrderID	N	Pseudo order ID that is allocated and disseminated via the Chi-X Market Data Feed when an iceberg order is refreshed.
378	ExecRestatementReason	Y	4 = Broker option, if a replace request is originated from a Cross Session Order Management gateway and is accepted. 5 = PartialDeclineOfOrderQty, if the quantity of order is reduced due to the NoTradeFeat <7713> instruction.
439	ClearingFirm	Y	CHES Clearing Participant ID supplied in New Order Single message
440	ClearingAccount	N	Supplemental account information supplied in New Order Single message
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Chi-X will always populate this field with the latest value, if any, specified on the order.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored. The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be equal to the OrderQty.
7713	NoTradeFeat	N	Refer to New Order Single message for description. If this tag is omitted in the Order Cancel / Replace request, the value of <i>NoTradeFeat</i> on the original order is reset to the standard default or the default set by Market Operations.
7903	PreventedTradePx	N	Provided if this unsolicited cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> <7713> = D. The price that would have otherwise been recorded for the trade that was blocked by self-trade prevention.

7904	PreventTradeQty	N	Provided if this unsolicited cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> = D. The quantity that would have otherwise been recorded for the trade that was blocked by self-trade prevention.
7905	PreventedLiquidityIndicator	N	Provided if this unsolicited cancel/replace is the result of self-trade prevention where <i>NoTradeFeat</i> = D. "A" – Order added liquidity "R" – Order removed liquidity
8174	NoSelfTrade	N	Refer to New Order Single Acknowledgement message for description. If this tag is omitted in the Order Cancel / Replace request, the value of <i>NoSelfTrade</i> of the order will be cleared.
8175	NoSelfTradeOrderNum	N	If the order is unsolicited replaced due to the <i>NoTradeFeat</i> <7713> instruction, this tag will be filled with the Chi-X Order ID <37> of the participant's contra order that would have matched.
8177	RemoveCrossingFromClearing	N	Refer to New Order Single Acknowledgement message for description. If this tag is omitted in the Order Cancel / Replace request, the value of <i>RemoveCrossingFromClearing</i> of the order will be reset to default "N".
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHES HIN or other internal client identifier
8139	IntermediaryID	N	Market Integrity Rule defined field for Intermediary Identifier- may be populated with AFS licence number
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client Y/N value, Default= N
	<i>Message Trailer</i>	Y	

Table 5: Unsolicited Cancel/Replace Response

3.5 Trade Execution Report Acknowledgement

Chi-X sends the details of each trade from the order book via the Execution Report messages. In addition to the standard header, trailer, and Chi-X accepted symbol definition fields, Chi-X provides only the following fields in a trade execution report acknowledgement.

Execution reports are also used to provide <198>*SecondaryOrderID* each time the visible portion of an iceberg order is refreshed on the Chi-X market data feed.

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Chi-X will populate this field with the latest value, if any, specified on the order.
6	AvgPx	Y	Average price of shares traded.
11	CIOrdID	N	Chi-X will populate this field with the CIOrdID 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 Chi-X
18	ExecInst	N	Values supported by Chi-X for Price Improvement: Pegging options (mutually exclusive) P = Market Peg- FarPoint X R = Primary Peg- NearPoint X M = Mid-price Peg- Mid-Point X
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 2 = Correction. Used to provide confirmed closing price for MOC trades.
22	IDSource	N	Value supported by Chi-X: 4 = ISIN Number
29	LastCapacity	N	Supported values are 1 = Agent 2 = Cross as agent 3 = Cross as principal 4 = Principal 5 = Mixed 6 = Cross as Mixed Values of 2, 3 or 6 essentially indicate that the client has executed against themselves.
30	LastMkt	N	Supported MIC code values are "CXAC" = (Limit) "CXAP" = (Mid-Point) "CXAN" = (Near Point) "CXAF" = (Far Point) "CXAM" = (MOC) Note: This value is determined by the venue of the resting or 'Maker' order in a trade pair. <u>Both sides</u> of the trade contain the same value
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	Chi-X order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	1 = Partially filled 2 = Filled 3 = Done for Day 4 = Cancelled
40	OrdType	N	Values supported by Chi-X: 2 = Limit P = Pegged (requires ExecInst of M, R or P) 5 = MOC
44	Price	N	Limit Price. Required except for MOC trades.
47	OrderCapacity	N	Chi-X will always populate this field with the original value assigned in the New Order Single message.
48	SecurityID	N	ISIN when IDSource (22) = 4 is specified.
54	Side	Y	Values supported by Chi-X: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	This will return the Chi-X Symbol of the security traded.
59	TimelnForce	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).
63	SettlmntTyp	N	Current supported values: 2 = next day settlement Indicates a shortened settlement period. When this tag is populated then tag FutSettDate<64> is also provided. ONLY provided where a shortened settlement date (from T+2 to T+1) has been requested by both buyer and seller. Please refer to tag 8080. Please refer to the Order Type Overview document for details on the Warrant Trade Report Facility.

64	FutSettDate	N	<p>Settlement date (with format YYYYMMDD) will be returned only if the trade is reported for T+1 Settlement, in conjunction with tag 63 SettlmntTyp</p> <p>ONLY provided where a shortened settlement date (from T+2 to T+1) has been requested by both buyer and seller. Please refer to tag 8080.</p> <p>Please refer to the Order Type Overview document for details on the Warrant Trade Report Facility.</p>
76	ExecBroker	N	Identifier of Chi-X trading participant responsible for the order.
109	ClientID	N	Internal connection ID assigned by Chi-X.
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
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	<p>1 = Partially filled 2 = Filled 3 = Done for Day 4 = Cancelled</p>
151	LeavesQty	Y	Amount of shares open for further execution.
198	SecondaryOrderID	N	Pseudo order ID that is allocated and disseminated to Chi-X Market Data Feed when an iceberg order is refreshed.
207	SecurityExchange	N	Required when the IDSource (22) = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.
439	ClearingFirm	Y	CHESS Clearing Participant ID supplied in New Order Single message
440	ClearingAccount	N	Supplemental account information supplied in New Order Single message
639	PricelImprovement	N	<p>Amount of price improvement in basis points. It is calculated against the primary best bid/offer at the time of execution. It is not specified if the price improvement results in negative value or there is no primary best bid/offer at the time of execution.</p> <p>This tag is omitted if ExecTransType(20) = 1 or 2.</p>
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".
6802	ClientCrossRef	N	Chi-X will populate this field with the latest value, if any, specified on the order.
6803	ShortSellNakedQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is naked. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6804	ShortSellCoveredQty	N	For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is covered. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.
6805	ShortSellLongQty	N	<p>For a short sell order, this field defines the portion of order quantity (defined by OrderQty) that is owned by the participant who places the order. It is assumed zero if it is not specified with a short sell order. For non-short sell order, this field is ignored.</p> <p>The sum of ShortSellNakedQty, ShortSellCoveredQty and ShortSellLongQty should equal to the OrderQty for a short sell order. Besides, the ShortSellLongQty itself should not be equal to the OrderQty.</p>
6807	TransactID	Y	A unique identifier assigned by Chi-X for each trade that can be cross referenced against CHESS messaging for post trade

			processing It contains 10 characters in the format XXXXXXXXXX where X = the Serial Trade Qualifier and Y = the Trade Serial Number. The first character of the Serial Trade Qualifier identifies the trading venue. CHES has allocated "C" to identify Chi-X trades.
6833	MidPointExec	N	Boolean field indicates whether the trade occurred as a result of a Mid-Point order. Y = True. The trade involved a Mid-Point order. N = False. The trade did not involve a Mid-Point order. This is the default value if this tag is not specified. This tag is omitted if <i>ExecTransType</i> <20> = 1 or 2.
9882	TradeLiquidityIndicator	N	"A" – Order added liquidity "R" – Order removed liquidity
8138	OriginOfTrans	N	Market Integrity Rule defined field for <i>Origin of Order</i> e.g. ACN, ABN, CHES HIN, or other internal client identifier.
8139	IntermediaryID	N	Market Integrity defined field for <i>Intermediary Identifier</i> – may be populated with AFS licence number
8140	DirectedWholesaleIndic	N	Market Integrity Rule Defined field to identify wholesale client Y/N value. Default=N
8183	CrossType	N	Defines the matching logic applied for this trade if it was an on-market crossing Valid values are: 101 = trade was the result of a broker preferred crossing 102 = other
8184	TradeReportType	N	Tag to indicate if Execution Report is a Booking Purpose Trade crossing. X = Booking Purpose Trade (due to self-trade prevention where the <i>NoTradeFeat</i> <7713> = X)
9862	ContraTradePA	N	Participant ID of contra side. Required for attributed symbols. Valid scenarios are: Report a new trade (<i>ExecTransType</i> =0) Report a MOC trade correction (<i>ExecTransType</i> =2)
	<i>Message Trailer</i>	Y	

Table 6: Trade Execution Report Acknowledgement

3.6 Done For Day Order Status Report

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

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Chi-X will always populate this field with the latest value, if any, specified on the order.
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	Chi-X 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	0
20	ExecTransType	Y	3 = Status
22	IDSOURCE	N	Value supported by Chi-X: 4 = ISIN Number
37	OrderID	Y	Chi-X order reference number.

38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	3 = Done for day.
40	OrdType	N	Values supported by Chi-X: 2 = Limit P = Pegged (requires ExecInst of M,R or P) 5 = MOC
44	Price	N	Limit Price. Required except for MOC trades.
47	OrderCapacity	N	Chi-X will always populate this field with the original value assigned in the New Order Single message.
48	SecurityID	N	ISIN when IDSource (22) = 4 is specified.
54	Side	Y	Values supported by Chi-X: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	Chi-X Symbol.
59	TimelnForce	N	Will be returned if supplied in original New Order Single message.
76	ExecBroker	N	Identifier of a trading participant in Chi-X.
109	ClientID	N	Internal connection ID assigned by Chi-X.
110	MinQty	N	Will be returned if supplied in the original New Order Single message.
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	3 = Done for day.
151	LeavesQty	Y	0
207	SecurityExchange	N	Required when the IDSource (22) = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.
6802	ClientCrossRef	N	Chi-X will always populate this field with the latest value, if any, specified on the order.
	<i>Message Trailer</i>	Y	

Table 7: Done for Day Order Report

3.7 Peg Order Status Messages

If pegged orders are suspended for any reason, an execution report message, Peg Order Suspend, will be sent to notify the change in status of an order.

When pegged orders are reinstated a further execution report message will be sent, Peg Order Resume.

Please refer to the Order Type Overview for more information on the handling of pegged orders.

3.7.1 Peg Order Suspend

When pegged orders are suspended, an execution report message in the following format is sent:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	Chi-X 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	Set to 0
20	ExecTransType	Y	3 = Status

37	OrderID	Y	Chi-X order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	9 = Suspended
47	OrderCapacity	N	Refer to New Order Single message for description.
54	Side	Y	Values supported by Chi-X: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	Chi-X Symbol
150	ExecType	Y	9 = Suspended
151	LeavesQty	Y	Amount of shares open for further execution.
	<i>Message Trailer</i>	Y	

Table 8: Peg Order Suspend

3.7.2 Peg Order Resume

When pegged orders are suspended, an execution report message in the following format is sent:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
6	AvgPx	Y	Average price of shares traded.
11	ClOrdID	N	Chi-X 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	Set to 0
20	ExecTransType	Y	3 = Status
37	OrderID	Y	Chi-X order reference number.
38	OrderQty	Y	Quantity of original order.
39	OrdStatus	Y	Last order status before suspended
47	OrderCapacity	N	Refer to New Order Single message for description.
54	Side	Y	Values supported by Chi-X: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	Chi-X Symbol
150	ExecType	Y	D = Restated
151	LeavesQty	Y	Amount of shares open for further execution.
378	ExecRestatementReason	N	3 = Repricing of order
	<i>Message Trailer</i>	Y	

Table 9: Peg Order Resume

3.8 Trade Report Request Acknowledgement

Whenever a Trade Report Request is accepted, an Execution Report will be sent as an Acknowledgement. An unsolicited Trade Report Request Acknowledgement will also be sent to the counterparty of the trade.

The trading system is currently configured to only permit Trade Report Requests from the same participant (defined by reference to the first 3 digits of the trading PID). If the Trade Report Request is accepted the trading system will do the following:

- the default setting is to send an Execution Report and an unsolicited Execution Report for the contra side of the Trade Report.
- and the Trade Report Request is a crossing; the participant will receive an Execution Report and an unsolicited Execution Report for the contra side of the Trade Report.

If the Trade Report is accepted and subsequently cancelled, a corresponding Execution Report message will be sent to the FIX gateway for both parties.

Participants may contact Market Operations and request Chi-X to override the default setting and only receive one Execution Report (omitting the unsolicited Execution Report).

In addition to the standard header, trailer and Chi-X accepted symbol definition fields, Chi-X provides the following fields in the message:

TAG	FIELD NAME	REQ'D	COMMENTS
	<i>Message Header</i>	Y	MsgType=8
1	Account	N	Chi-X will always populate this field with the original value assigned by the trading participant in the Trade Report Request.
6	AvgPx	Y	Same value as LastPx for accepted new trade report, or 0 when 150=8 or 20=1 for conformance to FIX specification
11	ClOrdID	N	Chi-X populates this field with the value assigned by client in the corresponding Trade Report Request or Trade Report Cancel Request message. If it is an unsolicited trade report cancel acknowledgement, the ClOrdID will be the original value assigned in the Trade Report Request through the trading interface.
14	CumQty	Y	Same value as LastShares for accepted new trade report, or 0 when 150=8 or 20=1 for conformance to FIX specification
17	ExecID	Y	A unique identifier of execution message as assigned by Chi-X.
19	ExecRefID	N	Used in a trade report cancel message (i.e. ExecTransType = 1) to refer to the previous Execution Report to which the current message applies.
20	ExecTransType	Y	0 = New to indicate new trade report 1 = Cancel to indicate trade cancel
22	IDSource	N	Value supported by Chi-X: 4 = ISIN Number
29	LastCapacity	N	Supported values are 1 = Agent 2 = Cross as agent 3 = Cross as principal 4= Principal 5= Mixed 6= Cross as Mixed Values of 2, 3 or 6 essentially indicate that the client has executed against themselves.
31	LastPx	Y	Same value as Price for accepted new trade report, or 0 when 150=8 or 20=1 for conformance to FIX specification.
32	LastShares	Y	Same value as OrderQty for accepted new trade report, or 0 when 150=8 or 20=1 for conformance to FIX specification.
37	OrderID	Y	System generated unique Off Exchange Trade Report ID.
38	OrderQty	Y	Off exchange traded quantity, or 0 when 20=1 for conformance to FIX specification.
39	OrdStatus	Y	2 = Filled
40	OrdType	N	2 = Limit
41	OrigClOrdID	N	ClOrdID value of the original trade report assigned in the Trade Report Request through the trading interface.
44	Price	Y	Off exchange traded price, or 0 when 20=1 for conformance to FIX specification.
47	OrderCapacity	N	Chi-X will always populate this field with the original value assigned in Off-Exchange Trade Report request.

48	SecurityID	N	ISIN when IDSource (22) = 4 is specified.
54	Side	Y	Side of off exchange trade. Values supported by Chi-X: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol	Y	It is set according to the original order. If IDSource, SecurityID and SecurityExchange (if applicable) are specified and refer to a valid Chi-X security, the Chi-X symbol is set to this Symbol field.
60	TransactTime	Y	Time of transaction represented by this report.
75	TradeDate	N	Indicates date of trade referenced in the message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).
76	ExecBroker	N	Identifier of the Chi-X trading participant responsible for the Trade Report Request.
109	ClientID	N	Internal connection ID assigned by Chi-X.
150	ExecType	Y	2 = Fill
151	LeavesQty	Y	Always 0 for conformance to FIX specification
207	SecurityExchange	N	Required when the IDSource (22) = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.
439	ClearingFirm	Y	CHESS Clearing Participant ID of this side. Must be a valid 5 digit CHESS PID.
440	ClearingAccount	N	Supplemental clearing account information of this side. Max length is 255 characters.
820	TradeLinkID	N	Chi-X will always populate this field with the original value assigned in Off Trade Report Request.
6802	ClientCrossref	N	Chi-X will always populate this field with the original value assigned in Trade Report Request.
6803	ShortSellNakedQty	N	Chi-X will always populate this field with the original value assigned in Trade Report Request.
6804	ShortSellCoveredQty	N	Chi-X will always populate this field with the original value assigned in Trade Report Request.
6805	ShortSellLongQty	N	Chi-X will always populate this field with the original value assigned in Trade Report Request.
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin or Order e.g. CAN. ABN, CHESS HIN or other internal client identifier
8139	IntermediaryID	N	Market Integrity Rule defined field for Intermediary- may be populated with AFS license number
8140	DirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale value Default= N
6806	ContraClientCrossRef	N	Chi-X will always populate this field with the original value assigned in Trade Report Request.
6808	OffExchangeTrade	N	Chi-X will always populate this field with the original value assigned in Trade Report Request.
8181	OffExchTradeReportType	N	Chi-X will always populate this field with the original value assigned in Trade Report Request.
9862	ContraTradePA	Y	Participant ID of contra side taken from the Trade Report Request.
6819	ContraAccount	N	Chi-X will always populate this field with the original value if provided in the Trade Report Request.
6818	ContraClearingFirm	Y	Participant ID of contra side taken from the Trade Report Request.
8163	ContraClearingAcct	N	Supplemental clearing account information of contra side taken from the Trade Report Request.
6828	ContraSide	Y	Order side of contra side. Values supported by Chi-X:

			1 = Buy 2 = Sell 5 = Sell short
6829	ContraOrderCapacity	N	Chi-X will always populate this field with the original value assigned in the Trade Report Request.
6830	ContraLastCapacity	N	Supported values are 1 = Agent 2 = Cross as agent 3 = Cross as principal 4= Principal 5= Mixed 6= Cross as Mixed Values of 2,3 or 6 essentially indicate that the client has executed against themselves.
6807	TransactID	N	A unique identifier assigned by Chi-X for each trade that can be cross referenced against CHESSE messaging for post trade processing. It contains 10 characters in the format XXXYYYYYYY where X = the Serial Trade Qualifier and Y = the Trade Serial Number. The first character of the Serial Trade Qualifier identifies the trading venue. CHESSE has allocated "C" to identify Chi-X trades.
8177	RemoveCrossingFromClearing	N	Chi-X will always populate this field with the original value assigned in the Trade Report Request.
4805	ExecVenue	N	Market Integrity Rule Defined field for Execution Venue to identify participant crossing system of dark pool- may be populated with MIC or ASIC allocated code.
8141	ContraOriginofTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHESSE HIN or other internal client identifier
8142	ContraIntermediaryID	N	Market Integrity Rule defined field for Intermediary Identifier- may be populated with AFS licence number
8143	ContraDirectedWholesaleIndic	N	Market Integrity Rule defined field to identify wholesale client Y/N value, Default= N
	Message Trailer	Y	

Table 10: Trade Report Request Response

3.9 Trade Cancel Acceptance

Chi-X sends a Trade Cancel Acknowledgment via the Execution Report message after accepting Trade Cancel Requests from participants.

In addition to the standard header and trailer, Chi-X provides the following fields in an Execution Report message. The actual trade that is being cancelled is sent to participant through the Unsolicited Trade Cancel Execution Reports mentioned in Section **Error! Reference source not found.**

TAG	FIELD NAME	REQ	COMMENTS
	Message Header	Y	MsgType=8
11	ClOrdID	Y	Chi-X populates this field with the value assigned by the trading participant in the corresponding Trade Cancel Request message
19	ExecRefID	Y	ExecRefID<19> in the corresponding Trade Cancel Request message.
20	ExecTransType	Y	1 = Cancel to indicate a trade cancel
39	OrdStatus	Y	4 = Cancelled
150	ExecType	Y	4 = Cancelled
	Message Trailer	Y	

Table 11: Trade Cancel Acceptance