

Chi-X Order Type FIX Tag Validation Matrix

Tag	Field Name	Req	Comments	Limit Orders					Price Improvement (Pegged) Orders			Market on Close	
				Lit	Undisclosed	Iceberg	BestX	MarketX	NearPointX	MidPointX	FarPointX		
			This Order Type Validation Matrix has been documented to assist Chi-X clients understand valid combinations of order types and associated relevant fields. Please note the context covers Order Entry transaction type for the FIX protocol only.										
	Message Header	Y	MsgType=D										
1	Account	N	It can be used by a trading participant or a broker service provider to provide a broker cross reference. Max length is 10 characters.										
11	ClOrdID	Y	Must be unique for each order throughout the trading day, across all stocks and sides from the same FIX Session ID. Max length is 32 characters.										
18	ExecInst	N	Values supported by Chi-X for Price Improvement Orders: Pegging options (mutually exclusive) P = Market Peg - FairPointX R = Primary Peg - NearPointX M = Mid-point Peg - Mid-PointX  Passive Price Improvement orders are hidden so they must have MaxFloor <111> = 0 and must have a limit price. Where TIF = 3, 4, A or B MaxFloor <111> does not need to be set. Limit prices on Type M pegged orders can be set to a half tick.  B = BestX Order. Upon entry is priced to the best visible price level on the same side of the market. If not fully filled, remainder rests as a limit order at the price initially determined. L = MarketX Order. Upon entry is priced to the best visible price level on the opposing side of the market. If not fully filled and TIF is not set to IOC or FOK, the remainder rests as a limit order at the price initially determined.				B	L		R	M	P	
21	HandInst	Y	Instructions for order handling on Chi-X trading system. Value supported by Chi-X: 1 = Automated execution order, private, no Broker intervention. NOTE: Values other than 1 will cause the order to be rejected.										
22	IDSource	N	Value supported by Chi-X: 4 = ISIN Number										
38	OrderQty	Y	Quantity of order.										
40	OrdType	Y	Values supported by Chi-X: 2 = Limit (Note: if MaxFloor <111> = 0 used in conjunction with Limit Order it will be rejected). P = Pegged (requires ExecInst = M or R or P and MaxFloor = 0 except where TIF = 3, 4, A or B). 5 = Market on Close (MOC) requires MaxFloor = 0 for hidden MOC except where TIF = 3, 4, A or B).										
44	Price	C	Limit Price. Required for limit orders and price improvement orders. For price improvement orders, the value specified in this tag serves as a limit on the pegged order price. Note no limit price can be set on MOC orders.	Required	Required	Required	n/a	n/a	Required	Required	Required	n/a	
47	OrderCapacity	N	Values supported by Chi-X: A = Agency single order P = Principal M = Mixed										
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	Short Sell not available for Chi-X Warrants									
55	Symbol	Y	Chi-X Instrument Symbol.	(absent defaults to Day)									
59	TimeInForce	N	Absence of this field indicates a day order. Values supported by Chi-X: 0 = Day - Day orders are in effect until the client cancels the order, or until the Chi-X trading system is shut down for end of day. 3 = Immediate or Cancel (IOC) - As much of the order as possible must be executed immediately. Any part of the order that is not executed immediately gets cancelled. IOC attribute is only supported on limit and pegged orders, including MOC orders. 4 = Fill Or Kill (FOK) - Fill the order in its entirety or cancel it immediately. FOK attribute is only supported on limit and pegged orders, including MOC orders. 6 = Good Till Date (GTD) - Only supported for today's trading date. This field must be used in conjunction with field ExpireTime (Field ID 126). A = Broker Preference or Kill (POK) - Order must only match against orders from the same broker (defined by reference to the first 3 digits of the trading PID). Fill the order in its entirety or cancel it immediately. Only valid on pegged price improvement order types and MOC orders. B = Broker Preference and Kill (P&K) - Order must only match against orders from the same broker (defined by reference to the first 3 digits of the trading PID). As much of the order as possible must be executed immediately. Any part of the order that is not executed immediately gets cancelled. Only valid on pegged price improvement order types and MOC orders.	Valid values: 0, 3, 4, 6	Valid values: 0	Valid values: 0	Valid values: 0, 6	Valid values: 0, 3, 4, 6	Valid values: 0, 3, 4, A, B				
60	TransactTime	Y	Time this order request was initiated by trading participant.										
110	MinQty	N	Minimum Execution Quantity (MEQ) is only supported on the following orders: - Orders where TIF = IOC, P&K - Price Improvement Orders (pegged orders); and - MOC hidden orders. If the MinQty attribute is added to any other orders, it will be rejected. For further details, please refer to the Order Type Overview. MinQty must not be greater than OrderQty. Please refer to the Order Type Overview for all MEQ attributes including the prioritisation of Self trade prevention against MEQ and MEQSE										
111	MaxFloor	N	Used to indicate displayed quantity for an iceberg order. When it is set to 0, it means a hidden order. Can ONLY be set to 0 in the following circumstances: - pegged price improvement order type; and - MOC orders. MaxFloor is not mandatory for price improvement orders or MOC orders where TIF = 3, 4, A or B	n/a	n/a	> 0	n/a	n/a	must be 0 for passive	must be 0 for passive	must be 0 for passive	0 required except if TIF=3,4,A,B	
126	ExpireTime	N	Time/Date of order expiration in UTC. Only valid when TimeInForce = 6 (Good Till Date). Date must be today's Trading Date. Incorrect data results in a rejected order.										
207	SecurityExchange	N	Required when the IDSource <2> = 4 (ISIN) is specified. Note: used to specify the Market for the ISIN number.										
430	ClearingFirm	Y	CHES Clearing Participant ID. Must be a valid 5 digit CHES PID.										
440	ClearingAccount	N	Supplemental clearing account information. Max length is 255 characters.										
6801	Undisclosed	N	Boolean field indicates an undisclosed order. Possible values: "Y" or "N" and default is "N".		Y								
6802	ClientCrossRef	N	Can be used to provide additional client side cross reference information. Max length is 15 characters.										
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. The ShortSellLongQty itself should not be equal to the OrderQty.										
7713	NoTradeFeat	N	When <8174> NoSellTrade key is set, this tag provides 3 options for how the trading system will respond: N = Cancel Newest, which means the aggressive order is cancelled and the passive order remains unchanged in the order book. This is also the default option if this tag is not specified. D = Decrement and Cancel. If the passive order is larger than the aggressive order, the quantity of the passive order will be reduced by the amount of the aggressive order and the aggressive order cancelled. If the aggressive order is larger than the passive order, the passive order is completely cancelled and the aggressive order is reduced by the size of the passive order and the remaining aggressive volume interacts with any other orders in the order book. X = Booking Purpose Trade. The resultant trade is reported to CHES as a booking purpose trade and a synthetic order cancellation is created on the CHIXMD feed to enable subscribers to properly manage their market picture.  For orders with MEQSE, the value of this field can be 'X' only.  If two orders from the same participant with the same NoSellTrade key but different NoTradeFeat are entered, the option specified in the aggressive order will take effect.										
8080	T1Settlement	N	Possible values: "Y" or "N" and default is "N". The optional T+1 Settlement tag is only applicable to the 'Warrants Trade Report Facility'. Please note that the Warrants Trade Report Facility uses the hidden MOC order type and matching mechanism (and not the tag 6808 OffExchangeTrade mechanism). Please refer to the Order Type Overview document for details on the Warrant Trade Report Facility.										Only applicable to the 'Warrant Trade Report Facility' using Hidden MOC orders.
8081	MEQSE	N	Minimum Execution Quantity Single Execution (MEQSE) is only supported on the following orders that have MinQty<110> specified: - Price Improvement (Pegged) orders - MOC hidden orders. Valid Time in Force (TIF) values: 3 (IOC), 4 (FOK) Possible values: "Y" or "N" and default is "N". Y = Minimum Execution Quantity Single Execution (MEQSE) N = Minimum Execution Quantity (MEQ)						Valid	Valid	Valid	Valid	
8174	NoSellTrade	N	Orders from the same participant (defined by reference to the first 3 digits of the trading PID) with the same NoSellTrade key will not be allowed to match with each other. The action taken to prevent the self-trade is controlled by NoTradeFeat <7713>. If NoTradeFeat <7713> is not supplied, NoTradeFeat will be set to the default value "N" - Cancel Newest. Alternatively, participants may change this default setting at each FIX gateway by contacting Market Operations.										
8177	RemoveCrossingFromClearing	N	Boolean field that instructs Chi-X not to send a crossing to the clearing house. Possible values: "Y" or "N" and default is "N".										
8138	OriginOfTrans	N	Market Integrity Rule defined field for Origin of Order e.g. ACN, ABN, CHES HIN, or other internal client identifier. Max 20 characters.										
8139	IntermediaryID	N	Market Integrity Rule defined field for Intermediary Identifier - may be populated with AFS licence number. Max 10 characters.										
8140	DirectedWholesaleIndc	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> permits the default setting to be overridden provided the override order has TIF = 3 or 4 1 = Override broker preference default setting										