



Nasdaq CXC Limited

CHIXMD 3.4 Feed Specification

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Synopsis: This document describes the protocol of the Nasdaq CXC Limited (Nasdaq Canada) CHIXMD Feed. This feed provides a recoverable stream of orders and trades to Nasdaq Canadian Equities' customers and vendors through a TCP session.

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

CHIXMD Feed

The CHIXMD Feed shares many similarities to the protocols implemented by other ATS's.

1. Overview

The CHIXMD Feed is the vendor level data feed of Nasdaq Canada. It disseminates information about orders and executions in real time for Nasdaq Canada's three independent Trading Books: CXC, CX2 and CXD. The feed is a series of sequenced and unsequenced variable length messages. The messages themselves are encoded in printable ASCII bytes.

The CHIXMD Feed shares many similarities to the protocols implemented by other marketplaces.

2. Revision History

Document	Description	Date
Version 1.0	Added system events and Stock Status messages (Sections 5 and 6)	2008-03-28
Version 1.1	Added contra-side OrderID on Execution messages	2008-09-22
Version 1.2	Corrected some examples	2008-11-12
Version 1.3	Added Trade Attribute to support Bypass ('B' = Bypass)	2009-05-05
Version 1.3 corrected	Swapped "Trade Reference" and "Contra Order Reference" in Execution and Trade messages	2009-05-11
Version 1.4	Minor update to examples	2009-11-16
Version 1.5	Change to Trade messages and associated examples: Order Reference is always 0 Buy/Sell Indicator is always B	2010-06-01
Version 1.6	Changes to Examples	2010-10-20
Version 1.7	Attribution of trades. Fix to long form.	2010-11-18
Version 1.8	Added Listing Market on Stock Status messages. Added Attribute to support Bypass ('B' = Bypass) on Trade messages. Added Cross Type on Trade messages.	2012-05-29
Version 1.9	Updated comments and examples to incorporate CX2	2013-02-19
Version 1.10	Added Attribute to support Market On Close ('C' = Market On Close) on Trade messages.	2015-05-28
Version 1.11	Added Attributes to support Settlement Terms on Cross orders ('T' = Cash Today, 'C' = Cash Tomorrow, 'D' = Delayed Delivery).	2016-04-12
Version 1.12	Updated Message Descriptions to Reference Nasdaq CXD where applicable.	2016-06-21

Version 1.13	Added value 'X' to Cross Type field on Trade messages.	2016-08-17
Version 1.14	Remove value 'B' for Bypass from Order Execution Message and Long Form Order Execution Message. Added value 'D' to Cross Type field of Trade message and Long Form Trade message.	2017-06-15
Version 1.15	Added value 'C' to Listing Market field of Stock Status message for CSE listed securities.	2017-12-13
Version 1.16	Housekeeping update	2018-02-08
Version 1.17	Removed note about Nasdaq CXC order attribution.	2018-08-29
Version 1.18	Added value 'L' to Trade Attribute field of Trade Message and Long Form Trade Message. Added Board Lot Size, Currency and GEF Eligible fields to Stock Status Message. Removed Short Exempt field from Stock Status Message.	2019-08-07
Version 1.19	Added values 'W' and 'R' to Event Code of System Event Message to indicate Market-Wide Circuit Breaker halt and resumption.	2020-07-03
Version 1.20	Added value 'P' to Trade Attribute field of Trade Message and Long Form Trade Message.	2022-05-30
Version 1.21	Added value 'N' to Listing Market field of Stock Status Message.	2023-01-26
Version 1.22	Changed the definition of value 'C' in the Trade Attribute field of Trade Message and Long Form Trade Message to CXD Conditional. Removed the possible value of 'C' from the Settlement Terms field of the Trade Message and Long Form Trade Message.	2025-02-24
Version 1.23	Added value 'N' to the Cross Type field of the Trade Message and Long Form Trade Message.	2025-10-08

3. Session Protocol

The CHIXMD market data feed is built on a simple session layer on top of TCP/IP sockets. The session consists of a series of unsequenced and sequenced messages. The unsequenced messages provide the session level interface that is not part of the market data feed such as login, logout, and heartbeats. The sequenced messages contain the actual market data and are reliable, recoverable, and re-playable.

3.1 Data Types

All numeric fields are composed of a string of ASCII coded digits, right justified and space filled on the left.

All alphanumeric text fields are left justified and padded on the right with spaces, and can include letters or digits.

Standard prices are given in decimal format with 6 whole number places followed by 4 decimal digits. Long form prices are given in decimal format with 12 whole number places followed by 7 decimal digits. The whole number portion is padded on the left with spaces; the decimal portion is

padded on the right with zeroes. The decimal point is implied by position; it does not appear inside the price field.

Timestamp fields are given in milliseconds past midnight Local Time.

3.2 Session Initialization

A session begins with the client establishing a TCP session and sending a login packet. If a login packet is not received within 30 seconds, the server will terminate the session. Once a login packet is received, the server will respond with a login accepted packet and begin sending sequenced data, or reject the login and terminate the connection.

The session does not actually send explicit sequence numbers with each message, but instead relies upon the concept of implied sequence numbers. The first sequenced message of the day should be considered '1', and each subsequent sequenced message increments this. When recovering a session, you simply count the number of sequenced messages you have received to determine what sequence number you want to recover from. For example, if you login and receive 50 sequenced messages and then are disconnected, when you reconnect you would login and provide your next expected sequence, in this case 51, and the session will continue from that point.

3.3 Session Messages

3.3.1 Debug Message (Inbound)

Debug messages are used to provide additional information to aid developers during development and troubleshooting. They should be discarded.

Debug Message				
Name	Offset	Length	Value	Notes
Message Type	0	1	'+'	Debug Message
Text	1	Variable	Text	Free form text.
Terminator	Text Length + 1	1	ASCII 10, Hex 0x0A	Message Terminator

3.3.2 Login Request (Outbound)

The login request packet is sent by the client to establish the connection immediately after connecting to the server. It is also how session recovery is controlled via the 'sequence' field. All data sent is in ASCII and needs to be space filled. If the Username is "RICK" it should be "RICK ". If the Sequence is 1, it should be " 1".

Login Request Message				
Name	Offset	Length	Value	Notes
Message Type	0	1	'L'	Login Request
Username	1	6	Alphanumeric	Username
Password	7	10	Alphanumeric	Password
Session	17	10	Alphanumeric	Requested session ID. For initial login leaving this field blank is recommended. For subsequent logins inclusion of the session ID is recommended.
Sequence	27	10	Numeric	Sequence you wish feed to start from (next expected). 1 indicates the beginning of the day. 0 indicates the last message generated by the system bypassing recovery.
Terminator	37	1	ASCII 10, Hex 0x0A	Message Terminator

3.3.3 Login Accepted (Inbound)

The login accepted packet is sent by the server immediately after, and in response to, a login request packet indicating successful login.

Login Accepted Message				
Name	Offset	Length	Value	Notes
Message Type	0	1	'A'	Login Accepted
Session	1	10	Alphanumeric	The session currently logged into
Sequence	11	10	Numeric	The next sequence number you can expect to receive
Comma	21	1	','	Separator
Messages Total	22	10	Numeric	The current total number of messages on the feed
Terminator	32	1	ASCII 10, Hex 0x0A	Message Terminator

3.3.4 Login Rejected (Inbound)

The login rejected packet is sent by the server immediately after, and in response to, a login request packet indicating an unsuccessful login.

Login Rejected Message				
Name	Offset	Length	Value	Notes
Message Type	0	1	'J'	Login Rejected
Reject Reason	1	1	Alphanumeric	Reason the login was rejected: A – Invalid username/password. S – Invalid session.
Terminator	2	1	ASCII 10, Hex 0x0A	Message Terminator

3.3.5 Logout Request (Outbound)

The logout request packet is sent by the client to terminate a session. Upon receipt, the server will immediately close the session.

Logout Request Message				
Name	Offset	Length	Value	Notes
Message Type	0	1	'O'	Logout Request
Terminator	1	1	ASCII 10, Hex 0x0A	Message Terminator

3.3.6 Server Heartbeat Message (Inbound)

The server will send a heartbeat message if the link has been idle for more than 1 second.

Server Heartbeat Message				
Name	Offset	Length	Value	Notes
Message Type	0	1	'H'	Server Heartbeat Message
Terminator	1	1	ASCII 10, Hex 0x0A	Message Terminator

3.3.7 Client Heartbeat Message (Outbound)

The client should send heartbeat messages to the server periodically. If the server has not received a heartbeat message from the client for 15 seconds, it will assume the client is no longer listening and will disconnect the client.

Client Heartbeat Message				
Name	Offset	Length	Value	Notes
Message Type	0	1	'R'	Client heartbeat message
Terminator	1	1	ASCII 10, Hex 0x0A	Message Terminator

3.3.8 Sequenced Data Message (Inbound)

Sequenced data messages will be sent by the server and will contain the actual market data itself. They are also the only messages in the protocol that are or need to be reliable and recoverable. The sequence number itself is implied. The first sequenced data message of the current session should be considered sequence number 1, with each subsequent sequenced message incrementing this by 1.

Sequenced Data Message				
Name	Offset	Length	Value	Notes
Message Type	0	1	'S'	Sequenced data message
Data	1	Variable	Alphanumeric	Sequenced data. This is where all messages relating to the actual market data feed will be found. A message with zero length indicates the end of the session and no more messages are available.
Terminator	Data Length + 1	1	ASCII 10, Hex 0x0A	Message Terminator

4. Application Protocol – Market Data

The CHIXMD Feed service is composed of a series of messages that describe orders added to, removed from, and executed on Nasdaq Canada's books (CXC, CX2 and CXD). All of these messages will be contained in a 'Sequenced Data Message' and are inbound messages to the client.

The introduction of long form messages are used when either the price or size is larger than the standard messages can permit. This will be done on a per order basis.

4.1 Add Order Message

An Add Order Message indicates that CXC or CX2 has accepted a visible order into the book. It includes a day-unique Order Reference key assigned to the order. (Note: the issuing of an Add Order Message is not necessarily always for a new order. See section "Modification of Existing Orders".)

Not applicable to CXD

Add Order Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'A'	Add Order Message
Order Reference	9	9	Numeric	Day unique order reference number
Buy/Sell Indicator	18	1	Alphanumeric	'B' = Buy Order 'S' = Sell Order
Shares	19	6	Numeric	Total number of shares being added to the book (may be less than the number of shares entered because part of the order may trade before being posted to the book).
Stock	25	10	Alphanumeric	Stock symbol right padded with spaces.
Price	35	10	Price	The display price of the order.
Broker	45	3	Numeric	The three digit numeric TSX Broker Number or 001 for anonymous.

Long Form Add Order Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'a'	Add Order Message
Order Reference	9	9	Numeric	Day unique order reference number
Buy/Sell Indicator	18	1	Alphanumeric	'B' = Buy Order 'S' = Sell Order

Shares	19	10	Numeric	Total number of shares being added to the book (may be less than the number of shares entered because part of the order may trade before being posted to the book).
Stock	29	10	Alphanumeric	Stock symbol right padded with spaces.
Price	39	19	Price	The display price of the order.
Broker	58	3	Numeric	The three digit numeric TSX Broker Number or 001 for anonymous.

4.2 Order Execution Message

An Order Execution Message is sent whenever an order on the book is executed in whole or in part.
Not applicable to CXD.

Order Execution Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'E'	Order Execution Message
Order Reference	9	9	Numeric	The reference key of the order that was executed.
Executed Shares	18	6	Numeric	The number of shares executed on this trade
Trade Reference	24	9	Numeric	Day unique trade reference number
Contra Order Reference	33	9	Numeric	The reference key of the contra-order that was executed.
Trade Attribute	42	1	Alphanumeric	'C' = Market On Close
Broker	43	3	Numeric	The three digit numeric TSX Broker Number or 001 for anonymous.
Contra Broker	46	3	Numeric	The three digit numeric TSX Broker Number of the contra order or 001 for anonymous.

Long Form Order Execution Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'e'	Order Execution Message
Order Reference	9	9	Numeric	The reference key of the order that was executed.
Executed Shares	18	10	Numeric	The number of shares executed on this trade
Trade Reference	28	9	Numeric	Day unique trade reference number
Contra Order Reference	37	9	Numeric	The reference key of the contra-order that was executed.
Trade Attribute	46	1	Alphanumeric	'C' = Market On Close

Broker	47	3	Numeric	The three digit numeric TSX Broker Number or 001 for anonymous.
Contra Broker	50	3	Numeric	The three digit numeric TSX Broker Number of the contra order or 001 for anonymous.

4.3 Order Cancel Message

An Order Cancel Message is sent whenever an order on the book is fully canceled, its quantity revised down or when a pegged order is re-priced.

Not applicable to CXD.

Order Cancel Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'X'	Order Cancel Message
Order Reference	9	9	Numeric	The reference number of the order being canceled. References a previously sent <i>Add Order Message</i> .
Canceled Shares	18	6	Numeric	Number of shares cancelled

Long Form Order Cancel Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'x'	Order Cancel Message
Order Reference	9	9	Numeric	The reference number of the order being canceled. References a previously sent <i>Add Order Message</i> .
Canceled Shares	18	10	Numeric	Number of shares cancelled

4.4 Modification of Existing Orders

A price modification of an existing order is represented in CHIXMD by the issuing of a Cancel Message (for full open quantity) on the existing order followed by an Add Order Message that uses the same Order reference.

Reduction of quantity order is represented in CHIXMD by the issuing of a Cancel Message on the existing order. The cancel message can reduce the number of shares currently pending in the referenced open order by the number of shares indicated. When the number of currently pending shares for an order reaches zero, the order is dead and should be removed from the book.

4.5 Trade Message

A Trade Message is sent when a trade occurs against order quantity not visible on the book (i.e. a fully or partially hidden order). They do not affect the book and can be ignored if you are building a book.

Trade Messages are required to provide time-and-sales and other execution based data; they fill in the gaps left when an order that is not otherwise visible on the data feed is executed.

By combining the executions received separately via both Order Execution Messages and Trade Messages, it is possible to build a complete view of all executions that occur.

Note that the Order Reference is always set to 0 (zero) and the Buy/Sell indicator to 'B'. This applies to the Long Form version as well.

Trade Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'P'	Trade Message
Order Reference	9	9	Numeric	The reference number of the order executed. (always 0)
Buy/Sell Indicator	18	1	Alphanumeric	'B' = buy order executed 'S' = sell order executed (Always 'B')
Shares	19	6	Numeric	Number of shares executed
Stock	25	10	Alphanumeric	Symbol, right padded with spaces
Price	35	10	Price	Match price of the order
Trade Reference	45	9	Numeric	Trade reference number generated for this trade.
Contra Order Reference	54	9	Numeric	The reference number of the contra order executed.
Broker	63	3	Numeric	The three digit numeric TSX Broker Number of the buyer or 001 for anonymous.
Contra Broker	66	3	Numeric	The three digit numeric TSX Broker Number of the seller or 001 for anonymous.
Trade Attribute	69	1	Alphanumeric	'B' = Bypass (intentional crosses only) 'C' = CXD Conditional 'L' = M-ELO 'P' = CXD PureStream
Cross Type	70	1	Alphanumeric	'I' = Internal 'B' = Basis 'C' = Contingent 'V' = VWAP 'X' = Intentional Cross 'D' = Derivative Related 'N' = Net Asset Value
Settlement Terms	71	1	Alphanumeric	'T' = Cash Today 'D' = Delayed Delivery

Long Form Trade Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'p'	Trade Message
Order Reference	9	9	Numeric	The reference number of the order executed. (always 0)
Buy/Sell Indicator	18	1	Alphanumeric	'B' = buy order executed 'S' = sell order executed (Always 'B')
Shares	19	10	Numeric	Number of shares executed
Stock	29	10	Alphanumeric	Symbol, right padded with spaces
Price	39	19	Price	Match price of the order
Trade Reference	58	9	Numeric	Trade reference number generated for this trade.
Contra Order Reference	67	9	Numeric	The reference number of the contra order executed.
Broker	76	3	Numeric	The three digit numeric TSX Broker Number of the buyer or 001 for anonymous.
Contra Broker	79	3	Numeric	The three digit numeric TSX Broker Number of the seller or 001 for anonymous.
Trade Attribute	82	1	Alphanumeric	'B' = Bypass (intentional crosses only) 'C' = CXD Conditional 'L' = M-ELO 'P' = CXD PureStream
Cross Type	83	1	Alphanumeric	'I' = Internal 'B' = Basis 'C' = Contingent 'V' = VWAP 'X' = Intentional Cross 'D' = Derivative Related 'N' = Net Asset Value
Settlement Terms	84	1	Alphanumeric	'T' = Cash Today 'D' = Delayed Delivery

4.6 Broken Trade Message

A Broken Trade message is sent whenever an execution is broken.

Broken Trades happen only rarely and will only affect applications that build a time-and-sales database or maintain cumulative volumes or high/low calculations. If you are only building a book, you can ignore these messages; they have no effect on the book.

Broken Trade Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'B'	Broken Trade Message
Trade Reference	9	9	Numeric	The trade reference number of the execution that was broken. This refers to a trade reference number from a previously transmitted Order Execution or Trade Message.

5.0 System Event Message

The system event message type is used to indicate a market state event.

System Event Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'S'	System Event Message
Event Code	9	1	Alphanumeric	'O' = First message of the day 'S' = Start of Nasdaq Canada Trading Session 'Q' = Start of Primary Market Trading Session 'M' = End of Primary Market Trading Session. Indicates that Pegged orders are no longer available for execution. 'E' = End of System Hours. Nasdaq Canada is closed and not accepting orders. It is still possible to receive Broken Trade messages and Order Cancel Messages. 'C' = End of Messages. Last message of the day. 'W' = Trading Halted due to Market-Wide Circuit Breaker 'R' = Trading Resumed following Market-Wide Circuit Breaker

6.0 Stock Status Message

This message indicates the current trading status of a stock. At the start of day, the feed will send out a stock status message for each of the symbols trading on CXC, CX2 and CXD. Subsequently, stock status messages will be sent when a stock is halted or is released for trading.

Stock Status Message				
Name	Offset	Length	Value	Notes

Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	'H'	Stock Trading Action Message
Stock	9	10	Alphanumeric	Stock symbol
Trading State	19	1	Alphanumeric	'H' = Halted, 'T' = Trading
Reserved	20	1	Alphanumeric	Reserved for future use
Listing Market	21	1	Alphanumeric	'T' = TSX, 'V' = Venture, 'C' = CSE, 'N' = Neo
Board Lot Size	22	4	Numeric	Board Lot Size in Shares
Currency	26	3	Alphanumeric	'CAD' = Canadian Dollars, 'USD' = US Dollars
GEF Eligible	29	1	Alphanumeric	'Y' = GEF Eligible, 'N' = Not GEF Eligible

7.0 Example Output

7.1 Order added then fully trades. *Not applicable to CXD.*

Action	CHIXMD Message
Sell of 100 RIM shares entered at 85.89. Order Ref of 113 assigned.	58473879A 113S 100RIM 858900001
Matching buy order entered and trade results with Trade Ref 1000060. Both sides are anonymous by default for CXC. (CX2 is not anonymous by default)	58474382E 113 100 1000060 114 001001
Action	CHIXMD Message
Sell of 100 RIM shares entered at 85.89. Order Ref of 172 assigned. On the order Tag Anonymous (6761)=N, but add message will show 001 for CXC only (CX2 would show the appropriate broker #).	58549449A 172S 100RIM 858900001
Matching buy order entered and trade results with Trade Ref 1000094.	58549950E 172 100 1000094 173 007001

Note: There is no Add Order message for the buy order. It is not displayed on the book so no alert goes out.

Note: The Execution message has no price. The consumer must infer the execution price based on the limit of the original order.

7.2 Order added, fully trades and residual amount of matching order is placed on the book. *Not applicable to CXD.*

Action	CHIXMD Message
Buy of 200 RIM shares entered at 85.89. Order Ref of 269 assigned.	60674054A 269B 200RIM 858900001
Matching sell order entered for 100 shares of RIM. Execution message sent with Trade Ref 1000146.	60674557E 269 100 1000146 270 001007

7.3 Pegged/Market Order added to book. *Not applicable to CXD.*

Action	CHIXMD Message
Sell of 800 RIM shares entered with a pegged order attribute. Order Ref 296 assigned. The display price is 85.95.	60688465A 296B 800RIM 859500001
Each time the price moves and this order is re-priced a Cancel is sent.	61205976X 296 800
Then an Add message is sent but note that the Order Ref is the same. The display price is now 85.88.	61205977A 296B 800RIM 858800001

Note: Market orders will behave in the same way as above.

7.4 Price Revision. Not applicable to CXD.

Action	CHIXMD Message
Sell of 300 RIM shares entered. Order Ref 273 assigned. The display price is 85.99.	60676069A 273S 300RIM 859900001
Price is revised to 85.89. Cancel is sent.	60676585X 273 300
Then an Add message is sent but note that the Order Ref is the same. The display price is now 85.89.	60677089A 273S 300RIM 858900001

7.5 Revision of Order Quantity Down. Not applicable to CXD.

Action	CHIXMD Message
Sell of 1000 RIM shares entered. Order Ref 276 assigned. The display price is 85.89.	60678601A 276S 1000RIM 858900001
The order is then revised in quantity down by 500 shares; a Cancel message informs the consumer of this.	60679106X 276 500

Note: The consumer is expected to calculate the residual amount of the original order still open.

7.6 Revision of Order Quantity Up. Not applicable to CXD.

Action	CHIXMD Message
Sell of 1000 RIM shares entered. Order Ref 278 assigned. The display price is 85.88.	60680113A 278B 1000RIM 858800001
The order is then revised in quantity up by 500 shares, a Cancel message is sent.	60680619X 278 1000
Then an Add message is sent but note that the Order Ref is the same. The display quantity is now 1500.	60680619A 278B 1500RIM 858800001

7.7 Order Revision Results in Execution. Not applicable to CXD.

Action	CHIXMD Message
A visible buy order for 300 RIM shares is placed on the book with a display price of 85.89. Anonymous (6761)=Y or blank.	60675564A 272B 300RIM 858900001
A visible sell order of 300 shares is placed on the book with a display price of 85.99. Anonymous=N, Broker=123. 001 shows on the Add message for CXC. 123 shows on the Add message for CX2.	60676069A 273S 300RIM 859900001
The sell order is revised to a display price of 85.89. This results in a Cancel message.	60676585X 273 300

Then the sell order trades and an Execution message is sent. The broker shows anonymous. The Contra broker is attributed to TSX Broker Number 123.	60676585E 272 300 1000148 273 001123
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7.8 Execution of a Fully Hidden Order (Minimum Fill).

Action	CHIXMD Message
A non-displayed minimum fill sell order of 3000 RIM shares is put on the book with a price of 85.89.	[No message for non-displayed order]
A visible buy order of 3000 shares is entered at 85.89, Anonymous=N, Broker 123. This results in a Trade message against the hidden order quantity. The Contra broker is attributed to TSX Broker Number 123.	60682140P 0B 3000RIM 858900 1000152 281123001

7.9 Trades against a Partially Hidden Order (Iceberg). *Not applicable to CXD.*

Action	CHIXMD Message
A sell order of 10,000 RIM shares is put on the book with a visible quantity of 1000 shares, price is 85.89, Anonymous=N, Broker=123. This results an Add message for the visible amount. 001 shows on the Add message for CXC or 123 for CX2.	60682681A 282S 1000RIM 858900001
A Buy order for 500 shares is entered and crosses. 500 shares remain on the book. The Broker is attributed to TSX Broker Number 123.	60683178E 282 500 1000153 283 123001
Then a Buy order for 4000 shares is entered and crosses against the iceberg. We first get a visible trade of 500 shares. The Broker is attributed to TSX Broker Number 123.	60683681E 282 500 1000154 284 123001
Then a Trade is sent against the not visible quantity of 3500 shares. The Broker is attributed to TSX Broker Number 123.	60683681P 0B 3500RIM 858900 1000154 284123001
Finally the peak is refreshed onto the book. An Add message is sent for 1000 shares.	60683681A 285S 1000RIM 858900001

7.10 Trade Cancellation (Bust). *Only Broken Trade message applicable to CXD.*

Action	CHIXMD Message
A sell order of 100 RIM shares is put on the book. The display price is 85.89. This results an A message for the visible amount.	60643017A 206S 100RIM 858900001
An Execution message is generated by a matching order. The Trade Ref is 1000111.	60643519E 206 100 1000111 207 001001

Then the trade is cancelled.	62460063B 1000111
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7.11 Trade Correction. Only the Broken Trade message followed by a Print message is applicable to CXD.

Action	CHIXMD Message
A sell order of 1000 ECA shares is put on the book. The display price is 10.00. This results an A message for the visible amount.	33469031A 47B 1000ECA 100000001
An Execution message is generated by a matching order. The Trade Ref is 0000010.	33475511E 47 1000 0000010 48 001001
Then the trade price is corrected.	33528041B 0000010 33528041P 0B 1000ECA 100100 0000010 0001001