Instinet
A Nomura Company

Instinet Canada Cross (ICX)
Equity Trading Solutions

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CONTENTS

1. INTRODUCTION

The purpose of this document is to outline any additional messaging requirements/exceptions when trading with Instinet’s FIX client interface on Instinet’s trading architecture, “CORE.” Instinet’s FIX client interfaces are FIX compliant as prescribed in the FIX specs published by the **FIX Trading Community** and this document is intended as a supplement to the published FIX Protocol Specification, found at www.fixtrading.org. This document should be read in conjunction with the FIX protocol specification published by the FIX Trading Community.

This document is not intended as a comprehensive guide to implementing the messaging logic of a FIX engine. For that we recommend the official specifications from the FIX Protocol website, www.fixtrading.org.

2. INSTINET CANADA CROSS (ICX) EQUITY TRADING SOLUTIONS

Instinet Canada Cross Instinet Canada Cross (ICX™) is an alternative trading system (ATS) available to Canadian registered Investment Dealers and their clients to trade TSX and TSXV listed equities. ICX comprises Instinet's proven pre-market VWAP cross and CBX Canada, all of which are powered by proprietary matching technology that was designed for speed, performance and reliability.

- **ICX VWAP Cross (ICX VWAPX)**

  The VWAP Cross provides a benchmark cross at the day's VWAP (Volume Weighted Average Price). Executions are locked in after the 9:15 am ET match and priced at 4:10 pm ET once the stock's VWAP has been determined using the day's consolidated market data feeds.

- **ICX CBX**

  CBX Canada is a low-latency, continuous limit order book that provides the benefit of broker/time priority matching, with the option of trading anonymously or by having the trade attributed. It is fully closed with no IOIs sent, orders routed or quotes displayed in public markets. CBX Canada supports advanced order types and uses an ultrafast matching engine based on technology developed for securities exchanges.

- **ICX Conditional Book**

  ICX Conditional Order Book is a low-latency, conditional order book with uncommitted quantity that provides the benefit of broker/time priority matching, with no pre-trade transparency. ICX uses an ultrafast matching engine based on technology developed for securities exchanges to process conditional orders and invitations to firm up.

Instinet Canada Cross at a Glance

	ICX VWAP	ICX CBX (firm book)	ICX Conditional Book
Type	Point-in-time	Continuous	Continuous
Stock Coverage	All listed Canadian Equities denominated in Canadian and US dollars	All listed Canadian Equities denominated in Canadian and US dollars	All listed Canadian Equities denominated in Canadian and US dollars
Match Time	9:15 am EST	9:30 am – 4:00 pm EST	9:30 am – 4:00 pm EST
Pricing	Canadian Consolidated VWAP (priced at ~4:10 pm EST)	NBBO mid-point real time	No trade executed, firm-up request sent
Order Functionality	Market, minimum fill, cash constraints on baskets	Market, limit, minimum fill and time-in-force	Market, limit and minimum fill and time-in-force
Description	Benchmark cross, executions locked at match time, priced after close	Low latency, continuous limit order book. Provides broker-time priority matching in an anonymous or trade-attributed environment.	Low latency, conditional order book with uncommitted quantity. Provides broker-time priority invites in non-displayed environment.

3. USING FIX PROTOCOL TO INTERFACE TO INSTINET

Instinet utilizes the FIX 4.0 and FIX 4.2 protocol for equity electronic trading and are FIX compliant with the standard messaging format of the FIX 4.0 and FIX 4.2 protocol version.

To view the FIX 4.0 and 4.2 specifications, visit www.fixtrading.org.

Reviewing the FIX Trading Community's FIX 4.0 and 4.2 specifications will help you to understand the Standard FIX message format and tags supporting Single Orders (35=D), Cancel Request (35=F), Allocations (35=J), Lists (35=E), Cancel/Replace Request (35=G) messages and other "MsgTypes" Instinet supports (see page 8) .

Instinet's FIX Trading Architecture is named "CORE" and there is a "CORE" in each Instinet region. On "CORE", there are FIX components that allow electronic trading w/ Instinet via the FIX protocol.

For "inbound" flow to Instinet, Instinet has a FIX "client interface" known as the "fixclientPort" and it is this interface that connects with FIX clients. Clients are certified w/ Instinet's FIX client interface, "fixclientPort" for trading, via FIX, to Instinet. The FIX client interface normalizes the trading flow between FIX client and every executing product and venue on "CORE." A client certified w/ the "fixclientPort" is certified to trade w/ Instinet executing venues, strategies, crosses, etc. on CORE.

4. FIX SESSION LEVEL PROTOCOL

NOTE: Please keep in mind the information in section #3.

Messages at the session level are used in establishing and maintaining a reliable communications connection. Such messages do not contain business information.

The following table gives a brief description of message types for the Session Level Instinet supports:

MsgType (Tag 35)	Name	Description
0	Heartbeat	An "I am alive" message sent when there's been no message for HeartBtInt (30) seconds.
1	Test Request	A "please respond" message sent when data has not been received for HeartBtInt (30) seconds.
2	Resend Request	Perform the Resend processing first, followed by a *ResendRequest* of your own in order to fill the incoming message gap.
3	Reject	An indication that an application level message is associated with a serious error
4	Sequence Reset	A request by the sending application to reset the incoming sequence number on the receiving side.
5	Logout	If a message gap was detected, issue a *ResendRequest* to retrieve all missing messages followed by a *Logout* message which serves as a confirmation of the logout request. **DO NOT** terminate the session. The initiator of the *Logout* sequence has responsibility to terminate the session. This allows the *Logout* initiator to respond to any *ResendRequest* message. If this side was the initiator of the *Logout* sequence, then this is a *Logout* confirmation and the session should be immediately terminated upon receipt. The only exception to the "do not terminate the session" rule is for an invalid Logon attempt. The session acceptor has the right to send a Logout message and terminate the session immediately. This minimizes the threat of unauthorized connection attempts.
A	Logon	Must always be the first message transmitted. Authenticate and accept the connection. After sending a *Logon* confirmation back, send a *ResendRequest* if a message gap was detected in the *Logon* sequence number.

5. FIX STANDARD MESSAGE HEADER

NOTE: Please keep in mind the information in section #3.

Each administrative or application message is preceded by a standard header. The header identifies the message type, length, destination, sequence number, origination point and time.

The following table gives a brief description of message types for the Session Level Instinet supports:

MsgType (Tag 35)	Name	Req'd	Description
8	BeginString	Y	Identifies the beginning of a new message. FIX.4.2 (*Always unencrypted, must be first field in message*)
9	BodyLength	Y	Details the message length (*Always unencrypted, must be second field in message*)
34	MsgSeqNum	Y	Message sequence number
35	MsgType	Y	Message type. See previous two sections (*Always unencrypted, must be third field in message*)
43	PossDupFlag	N	A value of "Y" indicates a possibly duplicated message.
49	SenderCompID	Y	Identifies the Client or Vendor establishing FIX session and routing the FIX messages. (*Always unencrypted*)
50	SenderSubID	N	*(Can be embedded within encrypted data section.)*
52	SendingTime	Y	Time of message expressed in GMT *(Can be embedded within encrypted data section.)*
56	TargetCompID	Y	Identifies the broker or exchange accepting FIX session and its order flow. *(Identifies receiving client and Always unencrypted)*
57	TargetSubID	N	Identifies specific trading route order flow should be targeted to and executed by.
97	PossResend	N	A value of "Y" indicates a possibly resent message.
115	OnBehalfOfCompID	N	Trading partner company ID used when sending messages via a third party *(Can be embedded within encrypted data section.)*
116	OnBehalfOfSubID	N	Trading partner SubID used when delivering messages via a third party. *(Can be embedded within encrypted data section.)*
128	DeliverToCompID	N	Identifies specific trading route order flow should be targeted to and executed by. Trading partner company ID used when sending messages via a third party *(Can be embedded within encrypted data section.)*
129	DeliverToSubID	N	Identifies specific trading route order flow should be targeted to and executed by. Trading partner SubID used when delivering messages via a third party. *(Can be embedded within encrypted data section.)*

6. FIX APPLICATION LEVEL PROTOCOL

NOTE: Please keep in mind the information in section #3.

The exchange of business related information is accomplished through the passing of application messages. The application message is composed of the standard header followed by the message body and trailer.

The following table gives a brief description of message types supported in the Application Level:

MsgType (Tag 35)	Name	Description
8	Execution Report	Confirms the receipt of an order, or gives information about order fills or status, including rejects from Instinet.
9	Order Cancel Reject	Indicates that a previously received Order Cancel Request or Order Cancel/Replace Request was flawed. Outbound only.
D	New Order - Single	Submits an order for execution.
E	New Order – List	Submits a set of orders for program trading
F	Order Cancel Request	A request to cancel any remaining portion of an existing order (35=D, E or AB).
G	Order Cancel/Replace Request	A request to change the conditions (typically the quantity) associated with an existing order.
H	Order Status Request	The order status request message is used by the institution to generate an order status message back from the broker.
Q	Don’t Know Trade (DK)	Don't Know Trade (DK), Inbound only.

7. FIX STANDARD MESSAGE TRAILER

NOTE: Please keep in mind the information in section #3.

Each message, administrative or application, is terminated by a standard trailer. The trailer is used to segregate messages and contains the three digit character representation of the Checksum value.

MsgType (Tag 35)	Name	Req'd	MsgType (Tag 35)
10	CheckSum	Y	Simple checksum. (*Always unencrypted, always last field in message*)

8. FIX TAGS FOR IIROC CLIENT IDENTIFIER REGULATORY REPORTING

For Client Identifier reporting to IIROC, the Canada regulator, ICX has added and/or extended a number of FIX tags to support the transmission of the new identifying data. These are listed below, and are also included in section 12 (General FIX Order message).

FIX Tag #	FIX Tag Name	Req'd	FIX Valid Values	Comments
"Req'd" = Y = Required/Mandatory N = Optional Y* = Conditionally Required N* = Conditionally Optional				
Updated tags				
6750	UMIR Account Type	N	CL NC ST IN OF OT BU MC	Optional for Canadian regulatory reporting. CL=Client (Default) NC=Non-Client ST=Specialist IN=Inventory OF = Options firm account OT = Options market maker BU = Bundled MC = Multiple clients (new value) Note: If unspecified, Default is applied
New tags				
1724	Order Origination	*N**	5 6 7	Required for Broker/Dealers for Canadian regulatory reporting Broker/Dealer needs to report, as specified by the customer: 5=Order received from a direct access customer (DEA) 6=Order received from a foreign dealer equivalent (FDE) 7=Order received from an execution-only service (OEO)
8025	Customer Account	*N**	*see comments*	Account number (20 character alphanumeric) for clients not eligible to obtain an LEI. Required for Canadian regulatory reporting if an LEI is not provided in tag 8027
8027	Customer LEI	*N**	*see comments*	Encrypted LEI (52 character alphanumeric). Required for Canadian regulatory reporting for clients eligible to obtain an LEI, including the LEI of the foreign dealer equivalent, where applicable
8028	Broker LEI	*N**	*see comments*	Broker LEI (unencrypted - 20 character alphanumeric) – required for Canadian regulatory reporting for Non-PO IIROC dealer member (Correspondent Broker)
2883	Routing Arrangement Indicator	*N**	0 1	0=No routing arrangement in place 1=Routing arrangement in place
8026	Algorithm ID	N	*see comments*	Unique identifier (20 character alphanumeric) for end-client algorithmic orders

9. FIX ROUTING TAGS FOR IDENTIFYING EXECUTING STRATEGY

Instinet **requires** FIX order messages (35=D) to include a FIX Tag that identifies the executing “route” orders are intended to.

Instinet supports the following routing tags. Y**ou must select and use only one** (1) of the following FIX tags in your order message (35=D):

FIX Routing Tag for identifying executing venue or product		
FIX Tag	**FIX Tag Name**	**Description**
57	TargetSubID	Tag 57 is the preferred routing tag
76	ExecBroker	
100	ExDestination	
128	DeliverToCompID	
6061	Custom Routing Tag	

10.FIX ROUTING TAG VALUES

Below is the list of the values you can pass in the FIX routing tag (Tag 57, 76, 100, 128 or 6061)

DMA & Instinet Executing Products	Routing Tag Value
For Equity Trading	
ICX CBX	ICXCBX
ICX VWAP	ICXVWAPX or ICXVWAP
ICX CONDITIONAL BOOK	ICXCONDBK

11.TICKER SYMBOLS FOR EQUITIES

Equity securities can be submitted via FIX in a variety of ways.

Instinet's true preference for resolving equity securities is to receive FIX messages with valid security information in IDSource (Tag 22), SecurityID (48), Currency (15), SecurityExch (207) and Ticker/Symbol in Symbol (Tag 55) or Symbol (Tag 55) & SymbolSfx (Tag 65). That is, we don't want to have to solely rely only on the ticker/symbol identified in Symbol (Tag 55) or Symbol (Tag 55) & SymbolSfx (Tag 65). Instinet would like to receive as much information as possible to resolve an equity security and therefore, we prefer client's FIX messages to include valid information in IDSource (Tag 22), SecurityID (48), Currency (15), SecurityExch (207) and Ticker/Symbol in Symbol (Tag 55) or Symbol (Tag 55) & SymbolSfx (Tag 65).

If a client does not have a security master database or has one but its security code content is not up to date w/ valid securityIDs (RIC, SEDOLS, CUSIPS, ISINS, etc.), then Instinet can enable a setting to solely rely upon the value in Tag 55 or Tags55/65, Tag 15 and Tag 207 to resolve security. **NOTE:** This is only an option for trading USD and CAD stocks. **To use this approach, please contact Instinet and inform them.** The option to read only Tag 55 or Tags 55/65, Tag 15 & Tag 207 is not an option when sending international securities. For international securities, Instinet requires securities to be identified in IDSource (Tag 22), SecurityID (48), Currency (15), SecurityExch (207) and Ticker/Symbol in Symbol (Tag 55) or Symbol (Tag 55) & SymbolSfx (Tag 65). Please refer to our notes below about the Currency and SecurityExch requirements.

When relying solely upon the ticker value in Tag 55 or Tags 55/65 (i.e. Tags 22 & 48 are omitted), Instinet requires the ticker to be a specific value that Instinet supports. Instinet focuses on the "ticker value" in Tag 55 or Tags55/65 and does not have a preference regarding whether using only Tag 55 or Tags 55/65 to identify the ticker. Instinet is primarily validating the "value" in tag 55 or Tags 55/65.

In addition, **Currency (Tag 15)** is **required** at all times.

Furthermore, **SecurityExch (Tag 207)** is preferred at all times but **required** when identifying tickers only in Tag 55 or 55/65 (i.e. tags 22 and 48 are omitted), for a CUSIP (22=1), ISIN (22=4) or Bloomberg Code (Tag 22=6). The value in Tag 207 must be a valid MIC (preferred) or Reuters Exch Code.

Thus, the equity security may be specified in any of the following ways:

- Using <u>only</u> Symbol (Tag 55) equal to a valid Reuters Ticker code (i.e. Tags 22/48 are omitted).

  Tag 55 must show a valid ticker value and this applies to a symbol with a suffix.

  For example: Tag 55=BRK.A

  Note: Instinet requires a dot (.) as the separator between the ticker and suffix when ticker & suffix is combined only in the Symbol FIX tag (Tag 55).

- Using <u>only</u> Symbol (55) and SymbolSfx (65) (i.e. Tags 22/48 are omitted).

  Tag 55 must show a valid <u>root</u> ticker value and Tag 65 must show the valid suffix.

  For example: Tag 55=MER & Tag 65=PRK or Tag 55=BRK & 65=A

- Using tags SecurityIDSource (22) and SecurityID (48).

  When identifying the security using Tags 22 & 48, Instinet will factor in the ticker in Tag 55 or Tags 55/65 <u>only</u> when there is a conflict (i.e. there's more than one match) in our symbol database for the data provided in Tags 22, 48, 15 and 207.

- The ticker "values" Instinet supports in Symbol (Tag 55) or Symbol(55) and SymbolSfx(65) is:
  - **Reuters Ticker Codes**

Reminder: Currency (Tag 15) is **required** at all times and **SecurityExch (Tag 207)** is **required only when** identifying tickers only in Tag 55 or 55/65 (i.e. tags 22 and 48 are omitted), for a CUSIP (22=1), ISIN (22=4) or Bloomberg Code (Tag 22=6).

An example of submitting an equity security using any of the supported formats:

For Symbol known as "BAIDU ADR REP 1/10 CL A ORD"

TICKER:	Tag 55=BIDU
CURRENCY:	Tag 15=USD
SecurityExch:	Tag 207=XNGS
CUSIP:	22=1 & 48= 056752108
SEDOL:	22=2 & 48= 2840215
ISIN:	22=4 & 48= US0567521085
RIC:	22=5 & 48= BIDU.OQ

Whichever method is used for identifying the equity security, it should be discussed with an Instinet FIX representative so that Instinet FIX handling parameters are set for the method used.

Here is a table that shows a list of examples for each method:

Security Categorization	Reuters Ticker Method	Examples Reuters Ticker	Comments
Common Stock	Local Code Ticker	AAPL F IBM	Industry standard root ticker for the stock.
Preferred (no series or class)	*<ticker>*.**PR**	HBC.PR	
Preferred with a Series or Class	*<ticker>*.PR***X***	FBS.PRA BAC.PRJ MER.PRE UBS.PRD	
Class	*<ticker>*.***X***	BRK.A	
Rights	*<ticker>*.RT	ABC.RT	
Warrants	*<ticker>*.WS	PNC.WS	
Warrants with a Class	*<ticker>*.WS***X***	TTT.WSZ	
When Issued	*<ticker>*.WI	ABC.WI	
When Distributed	*<ticker>*.WD	ABC.WD	
Rights when Issued	*<ticker>*.RTWI	ABC.RTWI	
Canadian Stocks	*Local Code ticker plus Currency*	Tag 55=RY Tag 15=CAD	
Canadian Preferred Stocks	*<ticker>*.PR.***X***	Tag 55=CPX**.PR.C** Tag 15=CAD Or Tag 55=CPX Tag 65=**PR.C** Tag 15=CAD	"RootTicker.PR.Series"
Canadian Class Stocks	*<ticker>*.***X***	Tag 55=HPR.**A** Tag 15=CAD	

Security Categorization	Reuters Ticker Method	Examples Reuters Ticker	Comments
Canadian Warrant Stocks	*<ticker>*.WT	Tag 55=VG.**WT** Tag 15=CAD Or Tag 55=VG Tag 65=**WT** Tag 15=CAD	
Canadian Warrant Stock Class	*<ticker>.WT..**X***	Tag 55=FGX.WT.B Tag 15=CAD Or Tag 55=FGX Tag 65=WT.B Tag 15=CAD	

12. GENERAL FIX ORDER MESSAGE

NOTE: Please also refer to section #3 (above)

FIX Tag #	FIX Tag Name	Req'd	FIX Valid Values	Comments
"Req'd" =	**Y = Required/Mandatory**	**N = Optional**	**Y* = Conditionally Required**	**N* = Conditionally Optional**
35	MsgType	Y	D	D = New Order Single
11	ClOrdID	Y	*see comments*	Unique Client Order ID
50	SenderSubID	N	*see comments*	Please refer to section#5
115	OnBehalfOfCompID	N	*see comments*	Please refer to section#5 **NOTE:** Tag 115 is **required only** when the FIX session to Instinet is a FIX service bureau hub session which will host order flow on behalf of multiple Instinet clients. The Tag 115 value should be the client's MPID.
116	OnBehalfOfSubID	N	*see comments*	Please refer to section#5
57 76 100 128 **or** 6061	Routing Tag	Y	*see comments*	Please refer to section #8 & #9. Note: Please only select one and use only one of the routing tags in your orders. Please do not submit more than one unless instructed to do so.
1	Account	N	*see comments*	Instinet only requires Account when trading options flow
21	HandlInst	Y	1 2 3	**IMPORTANT NOTE(S):** Instinet IGNORES Tag 21 value 1=Automate execution order, private, no Broker intervention 2=Automate execution order, public, Broker intervention OK 3=Manual order, best execution
55	Symbol	Y	*see comments*	Refer to section #10 through #12
65	SymbolSfx	N	*see comments*	Refer to section #10 *(only for common stock equities)*
48	SecurityID	Y*	*see comments*	Refer to section #10 & #12 SecurityID (48) is required only when IDSource (22) is set.
22	IDSource	N	1 2 4 5 6 A	**IMPORTANT NOTE(S):** Tags 22 and 48 are ignored when stocks are options (167=OPT) Only Regarding Common Stock Securities: Instinet greatly prefers to validate a common stock security by reading Tags 22 & 48 instead of solely relying upon Ticker (Tag55) for validation of an equity security. When sending IDSource (22), SecurityID (Tag 48) is REQUIRED. When sending ISINS (22=4), Cusips (22=1) or Bloomberg Tickers (22=6), SecurityExch (207) is required. 1= CUSIP 2= SEDOL 4= ISIN

				5= RIC 6= Bloomberg Code (only for common stock equity flow) A = Bloomberg Code (only for futures stocks)
167	SecurityType	**Y**	CS	SecurityType (167) is required only when sending simple options (167=OPT), futures (167=FUT) or multi-leg (167=MLEG) flow. CS = Common Stock **Note:** For common stock equity flow, you're welcome to omit Tag 167 and we'll assume common stock equityflow.
207	SecurityExchange	*Y**	*see comments*	This tag is **required** when Tag 22 is equal to "1", "4" ,"6" or "A"
54	Side	**Y**	1 2 5 6 1 + 6098=Y	1 = Buy 2 = Sell 5 = Sell Short *(Tag 114=N Is req'd)* 6 = Sell Short Exempt *(Tags 114=N & 1688 are req'd)* 1 + 6098=Y = Buy to Cover
114	LocateReqd	*Y**	N	N = No **IMPORTANT NOTE(S):** Tag 114 is **REQUIRED** when sending Short Sells (54=5) or Short Sell Exempt (54=6). The ONLY allowed value in Tag 114 is "N" for "No, Instinet is to NOT locate the lending broker of the borrowed stock."
5700	LocateBroker	N	*see comments*	Tag 5700 is an optional param that can be specified when sending Short Sells (54=5) or Short Exempt (54=6). • LocateBroker (Tag 5700) is optional in inter-listed short sell stock orders for inter-listed trading when short sell orders are from **non** US registered Broker Dealer clients. • **US registered Broker Dealer** (sell side) clients are exempt from including Locate Broker (Tag 5700) in short sell orders. The value in Tag 5700 should be the MPID of the broker institutional clients borrowed the short sell stock from.
1688	Short Sale Exemption Reason	*Y**	*see comments*	**IMPORTANT NOTE(S):** Tag 1688 is **REQUIRED** when sending Short Sell Exempt (54=6). 0 = Exemption Reason Unknown * 1 = Incoming Short Sale Exempt 2 = Above National Best Bid (Broker Dealer Provision)* 3 = Delayed Delivery 4 = Odd-Lot 5 = Domestic Arbitrage 6 = International Arbitrage 7 = Underwriter or Syndicate Distribution 8 = Riskless Principal 9 = VWAP * Instinet does not support any short sell exempt orders with the broker dealer provision reason code (Value = 2) or Exemption Reason Unknown (Value=0).
6098	Buy to Cover Indicator	*Y**	*see comments*	This tag is **required** when Tag 54 is equal to "1" and the order side intended is "Buy to Cover"

60	TransactTime	Y	*see comments*	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT") The FIX format must be: YYYYMMDD-HH:MM:SS This tag is REQUIRED only in FIX 4.2
38	OrderQty	Y	*see comments*	Number of shares or contracts sent to execution venue
40	OrdType	Y	1 2	1 = Market 2 = Limit *(Tag 44 is req'd)*
44	Price	*Y**	*see comments*	For equity trading, Tag 44 is **required** when Tag 40 is equal to "2"
15	Currency	Y	USD CAD	Currency is required at all times. Visit http://www.xe.com/iso4217.php for the valid currency codes
47	Rule80A	*Y**	A B C D E F H I J K L M N O P R S T U W X Y Z	**IMPORTANT NOTE(S):** Tag 47 is **required only** in equity orders from a client registered as a broker dealer client (sell side client) to Instinet. Tag 47 remains optional for "institutional clients" (buy side clients). When Tag 47 is omitted from FIX orders, Instinet will auto set Rule80A as "Agency" on flow missing Tag 47. Tag 47 is only used for **common stock** equity flow. Tag 47 is not used for options trading. The name of this field aka "OrderCapacity" A=Agency single order B = Short exempt transaction (refer to A type) C = Program Order, non-index arb, for Member firm/org D = Program Order, index arb, for Member firm/org E = Registered Equity Market Maker trades F = Short exempt transaction (refer to W type) H = Short exempt transaction (refer to I type) I = Individual Investor, single order J = Program Order, index arb, for individual customer K = Program Order, non-index arb, for individual customer L = Short exempt transaction for member competing market- maker affiliated with the firm clearing the trade (refer to P and O types) M = Program Order, index arb, for other member N = Program Order, non-index arb, for other member O = Competing dealer trades P = Principal R = Competing dealer trades S = Specialist trades T = Competing dealer trades U = Program Order, index arb, for other agency W = All other orders as agent for other member X = Short exempt transaction for member competing market- maker not affiliated with the firm clearing the trade (refer to W and T types) Y = Program Order, non-index arb, for other agency Z = Short exempt transaction for non-member competing market-maker (refer to A and R types)
526	SecondaryClientOrdid	N	*see comments*	ID used to represent this transaction for compliance purposes (e.g. OATS reporting). Tag 526 is Instinet's preferred FIX tag for OATs reporting.
59	TimeInForce	Y	0	0=Day

			3 4 6	3=IOC 4=FOK 6=GTD *(Tag 126 is required)*
126	ExpireTime	*Y**	*see comments*	This tag is **required** when Tag 59 is equal to "6" The FIX format must be: YYYYMMDD-HH:MM:SS
58	Text	N		
110	MinQty	N	100 - OrdQty	100 thru OrderQty = Minimum qty to fill in an execution Only Round Lots
7098	MatchInst	N	B N	Allow Firm order to interact with Conditional Orders – (for Firm orders only) • B = Interact with Algorithmic and Manual Conditional Orders • N = None. Firm Orders do not interact with Conditional Orders (Default for Firm orders if no value is specified)
8015	Conditional Order Type	N	4	4=Algorithmic Conditional Order Defaults to Manual Conditional Order if not populated
7729	Short Marking Exempt	N	0	Marker for "Short-Marking Exempt" (SME) order designation. Required, if applicable, for "Short-Marking Exempt". **IMPORTANT NOTE(S):** "Short Marking Exempt" (Tag 7729=0) **only** applies to **Canadian** (15=CAD) and **Inter-listed** stocks. The decision to send SME indicator on Canadian or inter-listed flow is at the discretion of the client. It is related to how the trading strategy is associated with the underlying account. It does not affect how the order is traded and nor is it associated with a side of an order. It is perfectly acceptable to have SME on a buy order. Valid values: 0 = SME
6750	UMIR Account Type	N	CL N C ST IN O F O T B U M C	Optional for Canadian regulatory reporting. CL=Client (Default) NC=Non-Client ST=Specialist IN=Inventory OF = Options firm account OT = Options market maker BU = Bundled MC = Multiple clients Note: If unspecified, Default is applied
6751	UMIR UserID	**Y**	*see comments*	**Required** for Canadian regulatory reporting, the trading system's user ID for the trader.
6754	Basket Trade	N	*see comments*	Identification for order as part of a basket trade: N=No (Default) 1*5Digit=Basket Number
6755	Program Trade	N	Y N	An order that is part of a basket trade comprised of Index securities to offset a futures or options position. Y=Yes N=No (Default)
6757	Jitney	N	*see comments*	To mark an order as being executed on behalf of another broker: BrokerNumber
6761	Anonymous	N	Y N	Whether the execution should hide the TSX Broker Number. Y = Yes N = No (Default)

6763	UMIR Regulation ID	N	IA N A R T S S	Identification marker for UMIR-specific designations to orders and trades. IA=Insider Account NA=Not Applicable RT=Market Maker SS=Significant Shareholder
6774	Broker Number	N	*see comments*	Optional for Canadian regulatory reporting. An exchange assigned number identifying a member firm 1*3Digit ; no default
1724	Order Origination	*N**	5 6 7	Required for Broker/Dealers for Canadian regulatory reporting Broker/Dealer needs to report, as specified by the customer: 5=Order received from a direct access customer (DEA) 6=Order received from a foreign dealer equivalent (FDE) 7=Order received from an execution-only service (OEO)
8025	Customer Account	*N**	*see comments*	Account number (20 character alphanumeric) for clients not eligible to obtain an LEI. Required for Canadian regulatory reporting if an LEI is not provided in tag 8027
8027	Customer LEI	*N**	*see comments*	Encrypted LEI (52 character alphanumeric). Required for Canadian regulatory reporting for clients eligible to obtain an LEI, including the LEI of the foreign dealer equivalent, where applicable
8028	Broker LEI	*N**	*see comments*	Broker LEI (unencrypted - 20 character alphanumeric) – required for Canadian regulatory reporting for Non-PO IIROC dealer member (Correspondent Broker)
2883	Routing Arrangement Indicator	*N**	0 1	0=No routing arrangement in place 1=Routing arrangement in place
8026	Algorithm ID	N	*see comments*	Unique identifier (20 character alphanumeric) for end-client algorithmic orders
7713	NoTradeFeat	*Y**	NM EM	Self trade prevention is an **optional** order feature that prevents two orders from the same Participating Organization or Member Firm (7713=NM) from executing against each other based on unique trading keys defined by the Participant/Member (7714= *<6 chars unique trading key>*). An active order is rejected instead of trading against a resting order from the same Participant/Member with the same unique trading key. 7713=NM: Cancel newest order (the active order is cancelled) & prevent trade at NoTradeKey level 7713=EM: Do not publish Tag 7713 becomes conditionally required once Tag 7714 is set.
7714	NoTradeKey	*Y**	*<6 chars unique trading key>* *see comments*	Self trade prevention is an **optional** order feature that prevents two orders from the same Participating Organization or Member Firm (7713=NM) from executing against each other based on unique trading keys defined by the Participant/Member (7714= *<6 chars unique trading key>*). An active order is rejected instead of trading against a resting order from the same Participant/Member with the same unique trading key. Tag 7714 becomes conditionally required once Tag 7713 is set.

13.GENERAL FIX ORDER CANCEL/REPLACE MESSAGE

NOTE: Please also refer to section #3 (above)

The order cancel/replace request is used to change the parameters of an existing order. Only a limited number of fields can be changed via the cancel/replace request message. The fields that can be modified are in blue text.

VERY IMPORTANT NOTES:

All order specific parameters initially submitted in the Single Order Msg (35=D) are **RETAINED** and **carried on regardless if they are absent** in the Cancel/Replace (35=G) message.

Omitting any order specific parameter from the Cxl/Rpl message **will not indicate the removal** of the parameter to the Instinet strategy. Thus, to remove a specific order parameter and value from an order, you must first Cancel (35=F) the order and then resubmit a New Single Order (35=D).

A change from one strategy to another is not supported by default.

TargetSubID(57), ExDestination(100), Custom Routing Tag: 6061 – Attempt to change strategies/routes/destinations is **not supported** by default and will be REJECTED.

FIX Tag #	FIX Tag Name	Req'd	FIX Valid Values	Comments
"Req'd" =	Y = Required/Mandatory	N = Optional	Y* = Conditionally Required	N* = Conditionally Optional
35	MsgType	Y	G AC	G = Order Cancel/Replace AC = Multileg Cancel/Replace
11	ClOrdID	Y	*see comments*	Unique Client Order ID referencing the cancel/replace request.
41	OrgClOrdID	Y		ClientOrdID of the original order you're modifying
50	SenderSubID	N	*see comments*	Same value submitted in 35=D message
115	OnBehalfOfCompID	N	*see comments*	Same value submitted in 35=D message
116	OnBehalfOfSubID	N	*see comments*	Same value submitted in 35=D message
57 76 100 128 **or** 6061	Routing Tag	N	*see comments*	Same tag and value submitted in 35=D message
1	Account	N	*see comments*	Same value submitted in 35=D message
21	HandlInst	Y	1 2 3	Same value submitted in 35=D message
55	Symbol	Y	*see comments*	Same value submitted in 35=D message
65	SymbolSfx	N	*see comments*	Same value submitted in 35=D message
48	SecurityID	Y*	*see comments*	Same value submitted in 35=D message
22	IDSource	N	1 2 4 5 6 A	Same value submitted in 35=D message
167	SecurityType	Y	CS	Same value submitted in 35=D message
207	SecurityExchange	Y*		Same value submitted in 35=D message
54	Side	Y	1 2 5 6 1 + 6098=Y	Same value submitted in 35=D message
114	LocateReqd	Y*	N	Same value submitted in 35=D message
5700	LocateBroker	N	*see comments*	Same value submitted in 35=D message
6098	Buy to Cover Indicator	Y*	N	Same value submitted in 35=D

FIX Tag #	FIX Tag Name	Req'd	FIX Valid Values	Comments
"Req'd" =	**Y = Required/Mandatory**	**N = Optional**	**Y* = Conditionally Required**	**N* = Conditionally Optional**
60	TransactTime	**Y**	*see comments*	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT") The FIX format must be: YYYYMMDD-HH:MM:SS This tag is REQUIRED only in FIX 4.2
38	OrderQty	**Y**	*see comments*	Number of shares or contracts sent to execution venue
40	OrdType	**Y**	1 2	1 = Market 2 = Limit *(Tag 44 is req'd)*
44	Price	Y*	*see comments*	For equity trading, Tag 44 is **required** when Tag 40 is equal to "2"
15	Currency	**Y**	*see comments*	Same value submitted in 35=D message
47	Rule80A	Y*	*see comments*	Same value submitted in 35=D message
526	SecondaryClientOrdid	N	*see comments*	Same value submitted in 35=D message
59	TimeInForce	**Y**	0 3 4 6	0=Day 3=IOC 4=FOK 6=GTD *(Tag 126 is required)*
126	ExpireTime	Y*	*see comments*	This tag is **required** when Tag 59 is equal to "6" The FIX format must be: YYYYMMDD-HH:MM:SS
110	Min Qty	N	100 - OrdQty	100 thru OrderQty = Minimum qty to fill in an execution Only Round Lots
58	Text	N		Same value submitted in 35=D message
1688	Short Sale Exemption Reason	N		Same value submitted in 35=D
7729	Short Marking Exempt	N		Same value submitted in 35=D
6750	UMIR Account Type	N		Same value submitted in 35=D
6751	UMIR UserId	**Y**		Same value submitted in 35=D
6754	Basket Trade	N		Same value submitted in 35=D
6755	Program Trade	N		Same value submitted in 35=D
6757	Jitney	N		Same value submitted in 35=D
6761	Anonymous	N		Same value submitted in 35=D
6763	UMIR Regulation ID	N		Same value submitted in 35=D
6774	Broker Number	N		Same value submitted in 35=D
7094	Crossing Profile Code	N		Same value submitted in 35=D
7713	NoTradeFeat	Y*		Same value submitted in 35=D
7714	NoTradeKey	Y*		Same value submitted in 35=D
7098	MatchInst	N		Same value submitted in 35=D
8015	Conditional Order Type	N		Same value submitted in 35=D

14. GENERAL FIX ORDER CANCEL MESSAGE

NOTE: Please also refer to section #3 (above)

Instinet's FIX Gateway and Experts Algorithms supports FIX Order Cancel Requests (35=F) and require the FIX Standard format as defined in the FIX 4.0 and FIX 4.2 specs published by the FIX Protocol Organization.

FIX Tag #	FIX Tag Name	Req'd	FIX Valid Values	Comments
"Req'd" =	**Y = Required/Mandatory**	**N = Optional**	**Y* = Conditionally Required**	**N* = Conditionally Optional**
35	MsgType	Y	F	F = Order Cancel Request for 35=D and 35=AB
11	ClOrdID	Y	*see comments*	Unique Client Order ID referencing the cancel request.
41	OrgClOrdID	Y		ClientOrdID of the order you're canceling
50	SenderSubID	N	*see comments*	Same value submitted in 35=D message
115	OnBehalfOfCompID	N	*see comments*	Same value submitted in 35=D message
116	OnBehalfOfSubID	N	*see comments*	Same value submitted in 35=D message
57 76 100 128 **or** 6061	Routing Tag	N	*see comments*	Same tag and value submitted in 35=D message
1	Account	N	*see comments*	Same value submitted in 35=D message
55	Symbol	Y	*see comments*	Same value submitted in 35=D message
65	SymbolSfx	N	*see comments*	Same value submitted in 35=D message
48	SecurityID	N	*see comments*	Same value submitted in 35=D message
22	IDSource	N	1 2 4 5 6 A	Same value submitted in 35=D message
167	SecurityType	Y	CS	Same value submitted in 35=D message
54	Side	Y	1 2 5 6 1 + 6098=Y	Same value submitted in 35=D message
60	TransactTime	Y	*see comments*	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT") The FIX format must be: YYYYMMDD-HH:MM:SS This tag is REQUIRED only in FIX 4.2
38	OrderQty	Y	*see comments*	Number of shares or contracts sent to execution venue
58	Text	N		Same value submitted in 35=D message
526	SecondaryClientOrdID	N	*see comments*	Same value submitted in 35=D message

15.GENERAL FIX EXECUTION REPORT

NOTE: Please also refer to section #3 (above)

The Execution Report message is used to:

1. Confirm the receipt of an order
2. Confirm changes to an existing order (i.e. accept cancel and replace requests)
3. Reflect fill information on working orders and changes to fills (trade busts and corrections)
4. Reject orders

FIX Tag #	FIX Tag Name	Comments
35	MsgType	8 = ExecutionReport
37	OrderID	Execution venue generated order identifier
11	ClOrdID	Echo the value client submits in orders to Instinet
41	OrigClOrdID	This tag will be present in Pending reports, replace and cancelled reports
57	TargetSubID	The value in Tag 57 is the value we echo back from the client's Tag 50 value on their orders to Instinet (35=D)
128	DeliverToCompID	The value in Tag 128 is the value we echo back from the client's Tag 115 value on their orders to Instinet (35=D)
129	DeliverToSubID	The value in Tag 129 is the value we echo back from the client's Tag 116 value on their orders to Instinet (35=D)
115	OnBehalfOfCompID	The value in Tag 115 is the value we echo back from the client's Tag 128 value on their orders to Instinet (35=D)
50	SenderSubID	The value in Tag 50 is the value we echo back from the client's Tag 57 value on their orders to Instinet (35=D)
76	ExecBroker	We will send Tag 76 equal to Instinet MPID which is "INCA" when Instinet is the executing broker. For orders staged into a client's Newport3 Broker Neutral EMS, Tag 76 will reflect the 3rd party executing broker's MPIPD.
17	ExecID	Unique ExecutionID per report
20	ExecTransType	0=New 1=Cancel 2=Correct 3=Status
19	ExecRefID	This tag will only surface in trade busts (20=1) or trade corrections (20=2) and it will show the "execID" value (tag 17) of the fill or partial report that is being busted or corrected.
150	ExecType	Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus will always identify the current order status (i.e. Partially Filled) 0=New 1=Partial Fill 2=Fill 3=Done for Day 4=Cancelled 5=Replace 6=Pending Cancel 8=Rejected E=Pending Replace
39	OrdStatus	Identifies current status of order. 0=New 1=Partially Filled 2=Filled 3=Done for Day 4=Cancelled 5=Replaced 6=Pending Cancel 8=Rejected E=Pending Replace
1	Account	Echo the value client submits in orders to Instinet
55	Symbol	Echo the value client submits in orders to Instinet

65	SymbolSfx	Echo the value client submits in orders to Instinet
48	SecurityID	Echo the value client submits in orders to Instinet
22	IDSource	Echo the value client submits in orders to Instinet
6098	Buy to Cover Indicator	Echo the value client submits in orders to Instinet
167	SecurityType	CS=Common Stock OPT=Option MLEG=Multi-leg
207	SecurityExchange	Echo the value client submits in orders to Instinet
54	Side	1 2 5 6
38	OrderQty	Echo the value client submits in orders to Instinet
40	OrdType	Echo the value client submits in orders to Instinet
44	Price	Echo the value client submits in orders to Instinet
15	Currency	Echo the value client submits in orders to Instinet
526	SecondaryClientOrdID	Echo the value client submits in orders to Instinet
59	TimeInForce	Echo the value client submits in orders to Instinet
126	ExpireTime	Echo the value client submits in orders to Instinet
47	Rule80A	Echo the value client submits in orders to Instinet
32	LastShares	Quantity of shares bought/sold on this (last) fill. Field not required for ExecTransType = 3 (Status) (Prior to FIX 4.2 this field was of type int)
31	LastPx	Price of this (last) fill. Field not required for ExecTransType = 3 (Status)
151	LeavesQty	Remaining unexecuted quantity of the order
14	CumQty	Cumulative quantity of shares executed on the order
6	AveragePx	Average price of all executions on the order
60	TransactTime	
21	HandlInst	Echo the value client submits in orders to Instinet
58	Text	Echo the value client submits in orders to Instinet
9882 or 851	Liquidity Flag	Raw liquidity values passed back, when present in the execution. Instinet has the support to send back either Tag 851, Tag 9882 or both for identifying liquidity.
30	LastMarket	Raw LastMkt values that are received from the executing venue will be passed back.
29	LastCapacity	Raw LastCapacity values are passed back.

ICX CBX

16.ICX CBX™

The following table lists the order parameters CBX supports via FIX. They should be sent for **all new orders (35=D) and modifications (35=G)**. Please refer to section #3 through #15 for standard order tags.

ICX CBX
9:30 am – 4:00 pm EST

"Req'd" = **Yes = Required/Mandatory** **No = Optional** **Y* = Conditionally Required** **O* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
TargetSubID **or** ExDestination	57 **or** 100	Y	ICXCBX	String	Identifies the route. Must only send one of the mentioned tags. Do not send both tags.
Currency	15	Y	CAD USD *<See comments>*	String	Only Canadian stocks allowed. Since there are some Canadian stocks that trade in USD currency in a Canadian exchange, 15=USD is allowed only if it's for a Canadian Stock. Currency is required at all times. Visit http://www.xe.com/iso4217.php for the valid currency codes
Order Type	40	Y	1 2	Char	1 = Market 2 = Limit *(Tag 44 is req'd)*
Limit Price	44	Y*	*<See comments>*	Price	**IMPORTANT NOTE(S):** **REQUIRED** only when sending Limit (40=2) Must be a price greater than zero.
Side	54	Y	1 2 5 6 1 + 6098=Y	Char	1 = Buy 2 = Sell 5 = Sell Short (Tag 114=N is req'd) 6 = Sell Short Exempt (Tags 114=N & 1688 are req'd) 1 + 6098=Y = Buy to Cover
Time In Force (TIF)	59	Y	0 3 4 6	Int	0 = Day 3 = Immediate or Cancel (IOC) 4 = Fill Or Kill (FOK) 6 = GTD *(Tag 126 is required)* **IMPORTANT NOTE(S):** **ExpireTime (Tag 126) is REQUIRED** only when sending TIF (59) equal to Good till Date (GTD) If a GTD (59=6) order is sent and it's missing Expire Time (Tag 126), the order will be **REJECTED**
MinQty	110	N	100 - OrdQty	Qty	100 thru OrderQty = Minimum qty to fill in an execution. Only Round Lots
LocateReq'd	114	Y*	N	Char	N = No **IMPORTANT NOTE(S):** Tag 114 is REQUIRED when sending Short Sells (54=5) or Short Sell Exempt (54=6). The ONLY allowed value in Tag 114 is "N" for "No, Instinet is to NOT locate the lending broker of the borrowed stock."
Expire Time	126	Y*	*<See comments>*	UTC Time	**IMPORTANT NOTE(S):** **REQUIRED** only when sending TIF (59) equal to Good till Date (GTD) Order will be REJECTED if Tag 126 is missing. The FIX Format for value should be: YYYYMMDD-HH:MM:SS

ICX CBX *(cont'd)*

9:30 am – 4:00 pm EST

"Req'd" = **Yes = Required/Mandatory** **No = Optional** **Y^* = Conditionally Required** **O^* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
Short Sale Exemption Reason	1688	Y*	*<See comments>*	Int	**IMPORTANT NOTE(S):** Tag 1688 is REQUIRED when sending Short Sell Exempt (54=6). 0 = Exemption Reason Unknown * 1 = Incoming Short Sale Exempt 2 = Above National Best Bid (Broker Dealer Provision)* 3 = Delayed Delivery 4 = Odd-Lot 5 = Domestic Arbitrage 6 = International Arbitrage 7 = Underwriter or Syndicate Distribution 8 = Riskless Principal 9 = VWAP * Instinet does not support any short sell exempt orders with the broker dealer provision reason code (Value = 2) or Exemption Reason Unknown (Value=0).
LocateBroker	5700	N	*<See comments>*	String	Tag 5700 is an optional param that can be specified when sending Short Sells (54=5) or Short Exempt (54=6): • LocateBroker (Tag 5700) is optional in inter-listed short sell stock orders for inter-listed trading when short sell orders are from **non** US registered Broker Dealer clients. • **US registered Broker Dealer** (sell side) clients are exempt from including Locate Broker (Tag 5700) in short sell orders.
UMIR Account Type	6750	N	CL NC ST IN OF OT BU MC	String	Optional for Canadian regulatory reporting. CL=Client (Default) NC=Non-Client ST=Specialist IN=Inventory OF = Options firm account OT = Options market maker BU = Bundled MC = Multiple clients Note: If unspecified, Default is applied
UMIR UserID	6751	Y	*<see comments>*	String	Required for Canadian regulatory reporting, the trading system's user ID for the trader.
Broker Number	6774	N	*<see comments>*	String	An exchange assigned number identifying a member firm 1*3Digit ; no default
Basket Trade	6754	N	*<see comments>*	String	Identification for order as part of a basket trade: N=No (Default) 1*5Digit=Basket Number
Program Trade	6755	N	Y N	Char	An order that is part of a basket trade comprised of Index securities to offset a futures or options position. Y=Yes N=No (Default)
Jitney	6757	N	*<see comments>*	String	To mark an order as being executed on behalf of another broker: BrokerNumber
MatchInst	7098	N	B N	Char	B = Both N = None

ICX CBX *(cont'd)*

9:30 am – 4:00 pm EST

"Req'd" = **Yes = Required/Mandatory** **No = Optional** **Y* = Conditionally Required** **O* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
Anonymous	6761	N	Y N	Char	Whether the execution should hide the TSX Broker Number. Y = Yes N = No
UMIR Regulation ID	6763	N	IA NA RT SS	String	Identification marker for UMIR-specific designations to orders and trades. IA=Insider Account NA=NotApplicable RT=Market Maker SS=Significant Shareholder
NoTradeFeat	7713	Y*	NM EM *<see comments>*	Char	Self trade prevention is an **optional** order feature that prevents two orders from the same Participating Organization or Member Firm (7713=NM) from executing against each other based on unique trading keys defined by the Participant/Member (7714= *<6 chars unique trading key>*). An active order is rejected instead of trading against a resting order from the same Participant/Member with the same unique trading key. **IMPORTANT NOTE(S):** • **Tag 7713 only becomes conditionally required when FIX Tag 7714 is set.** • **Tag 7713=NM: "Cancel newest order (the active order is cancelled) & prevent trade at NoTradeKey level.** • **Tag 7713=EM**: Do not publish • "NM" is the **default** setting on our end.
NoTradeKey	7714	Y*	*<6 chars unique trading key>* *<see comments>*	String	Self trade prevention is an **optional** order feature that prevents two orders from the same Participating Organization or Member Firm (7713=NM) from executing against each other based on unique trading keys defined by the Participant/Member (7714= *<6 chars unique trading key>*). An active order is rejected instead of trading against a resting order from the same Participant/Member with the same unique trading key. **IMPORTANT NOTE(S):** • **Tag 7714 only becomes conditionally required when FIX Tag 7713 is set**. • The unique customer keys are managed by each Participating Organization. This participant generated key prevents the order from trading against orders with the same key value. • No more than six (6) alphanumeric characters isallowed.
Order Origination	1724	N*	5 6 7	Int	Required for Broker/Dealers for Canadian regulatory reporting Broker/Dealer needs to report, as specified by the customer: 5=Order received from a direct access customer (DEA) 6=Order received from a foreign dealer equivalent (FDE) 7=Order received from an execution-only service (OEO)
Customer Account	8025	N*	see comments	String	Account number (20 character alphanumeric) for clients not eligible to obtain an LEI. Required for Canadian regulatory reporting if an LEI is not provided in tag 8027
Customer LEI	8027	N*	see comments	String	Encrypted LEI (52 character alphanumeric). Required for Canadian regulatory reporting for clients eligible to obtain an LEI, including the LEI of the foreign dealer equivalent, where applicable
Broker LEI	8028	N*	see comments	String	Broker LEI (unencrypted - 20 character alphanumeric) – required for Canadian regulatory reporting for Non-PO IIROC dealer member (Correspondent Broker)

ICX CBX *(cont'd)*

9:30 am – 4:00 pm EST

"Req'd" =	Yes = Required/Mandatory	No = Optional	Y* = Conditionally Required	O* = Conditionally Optional

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
Routing Arrangement Indicator	2883	N*	0 1	Byte	0=No routing arrangement in place 1=Routing arrangement in place
Algorithm ID	8026	N	see comments	String	Unique identifier (20 character alphanumeric) for end-client algorithmic orders

ICX VWAP Cross

(ICX VWAPX)

17.ICX VWAP Cross (VWAPX)

The following table lists the order parameters VWAPX supports via FIX. They should be sent for **all new orders (35=D) and modifications (35=G)**. Please refer to section #3 through #15 for standard order tags.

ICX VWAPX
9:15 am ET

"Req'd" = **Yes = Required/Mandatory** **No = Optional** **Y* = Conditionally Required** **O* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
TargetSubID **or** ExDestination	57 **or** 100	Y	ICXVWAP ICXVWAPX	String	We support accepting "ICXVWAP" or "ICXVWAPX" so please use any value you prefer when directing Canadian equity stock flow to ICX VWAP Cross. These FIX Tags identifies the route Must only send one of the mentioned tags. Do not send both tags.
Currency	15	Y	CAD USD *<see comments>*	String	Only Canadian stocks allowed. Since there are some Canadian stocks that trade in USD currency in a Canadian exchange, 15=USD is allowed only if it's for a Canadian Stock. Currency is required at all times. Visit http://www.xe.com/iso4217.php for the valid currency codes
Order Type	40	Y	1	Char	1 = Market
Side	54	Y	1 2 5 6 1 + 6098=Y	Char	1 = Buy 2 = Sell 5 = Sell Short (Tag 114=N is req'd) 6 = Sell Short Exempt (Tags 114=N & 1688 are req'd) 1 + 6098=Y = Buy to Cover
Time In Force (TIF)	59	Y	0	Int	0 = Day
MinQty	110	N	100 - OrdQty	Qty	100 thru OrderQty = Minimum qty to fill in an execution Only Round Lots
LocateReq'd	114	Y*	N	Char	N = No **IMPORTANT NOTE(S):** Tag 114 is REQUIRED when sending Short Sells (54=5) or Short Sell Exempt (54=6). The ONLY allowed value in Tag 114 is "N" for "No
Short Sale Exemption Reason	1688	Y*	*<See comments>*	Int	**IMPORTANT NOTE(S):** Tag 1688 is REQUIRED when sending Short Sell Exempt (54=6). 0 = Exemption Reason Unknown * 1 = Incoming Short Sale Exempt 2 = Above National Best Bid (Broker Dealer Provision)* 3 = Delayed Delivery 4 = Odd-Lot 5 = Domestic Arbitrage 6 = International Arbitrage 7 = Underwriter or Syndicate Distribution 8 = Riskless Principal 9 = VWAP * Instinet does not support any short sell exempt orders with the broker dealer provision reason code (Value = 2) or Exemption Reason Unknown (Value=0).

ICX VWAPX *(cont'd)*

9:15 am ET

"Req'd" = **Yes = Required/Mandatory** **No = Optional** **Y* = Conditionally Required** **O* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
LocateBroker	5700	N	*<See comments>*	String	Tag 5700 is an optional param that can be specified when sending Short Sells (54=5) or Short Exempt (54=6): • LocateBroker (Tag 5700) is optional in inter-listed short sell stock orders for inter-listed trading when short sell orders are from **non** US registered Broker Dealer clients. • **US registered Broker Dealer** (sell side) clients are exempt from including Locate Broker (Tag 5700) in short sell orders.
UMIR Account Type	6750	N	CL NC ST IN OF OT BU MC	String	Optional for Canadian regulatory reporting. CL=Client (Default) NC=Non- Client ST=Specialist IN=Inventory OF = Options firm account OT = Options market maker BU = Bundled MC = Multiple clients Note: If unspecified, Default is applied
UMIR UserID	6751	Y	*<see comments>*	String	Required for Canadian regulatory reporting, the trading system's user ID for the trader.
Broker Number	6774	N	*<see comments>*	String	An exchange assigned number identifying a member firm 1*3Digit ; no default
Basket Trade	6754	N	*<see comments>*	String	Identification for order as part of a basket trade: N=No (Default) 1*5Digit=Basket Number
Program Trade	6755	N	Y N	Char	An order that is part of a basket trade comprised of Index securities to offset a futures or options position. Y=Yes N=No (Default)
Jitney	6757	N	*<see comments>*	String	To mark an order as being executed on behalf of another broker: BrokerNumber
Anonymous	6761	N	Y N	Char	Whether the execution should hide the TSX Broker Number. Y = Yes N = No
UMIR Regulation ID	6763	N	IA NA RT SS	String	Identification marker for UMIR-specific designations to orders and trades. IA=Insider Account NA=Not Applicable RT=Market Maker SS=Significant Shareholder

ICX VWAPX *(cont'd)*

9:15 am ET

"Req'd" = Yes = Required/Mandatory No = Optional Y* = Conditionally Required O* = Conditionally Optional

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
NoTradeFeat	7713	Y*	NM EM *<see comments>*	Char	Self trade prevention is an **optional** order feature that prevents two orders from the same Participating Organization or Member Firm (7713=NM) from executing against each other based on unique trading keys defined by the Participant/Member (7714= *<6 chars unique trading key>*). An active order is rejected instead of trading against a resting order from the same Participant/Member with the same unique trading key. **IMPORTANT NOTE(S):** • **Tag 7713 only becomes conditionally required when FIX Tag 7714 is set.** • **Tag 7713=NM: "Cancel newest order (the active order is cancelled) & prevent trade at NoTradeKey level.** • **Tag 7713=EM:** Do not publish • "NM" is the **default** setting on our end.
NoTradeKey	7714	Y*	*<6 chars unique trading key>* *<see comments>*	String	Self trade prevention is an **optional** order feature that prevents two orders from the same Participating Organization or Member Firm (7713=NM) from executing against each other based on unique trading keys defined by the Participant/Member (7714= *<6 chars unique trading key>*). An active order is rejected instead of trading against a resting order from the same Participant/Member with the same unique trading key. **IMPORTANT NOTE(S):** • **Tag 7714 only becomes conditionally required when FIX Tag 7713 is set.** • The unique customer keys are managed by each Participating Organization. This participant generated key prevents the order from trading against orders with the same key value. • No more than six (6) alphanumeric characters is allowed.
Order Origination	1724	N*	5 6 7	Int	Required for Broker/Dealers for Canadian regulatory reporting Broker/Dealer needs to report, as specified by the customer: 5=Order received from a direct access customer (DEA) 6=Order received from a foreign dealer equivalent (FDE) 7=Order received from an execution-only service (OEO)
Customer Account	8025	N*	see comments	String	Account number (20 character alphanumeric) for clients not eligible to obtain an LEI. Required for Canadian regulatory reporting if an LEI is not provided in tag 8027
Customer LEI	8027	N*	see comments	String	Encrypted LEI (52 character alphanumeric). Required for Canadian regulatory reporting for clients eligible to obtain an LEI, including the LEI of the foreign dealer equivalent, where applicable
Broker LEI	8028	N*	see comments	String	Broker LEI (unencrypted - 20 character alphanumeric) – required for Canadian regulatory reporting for Non-PO IIROC dealer member (Correspondent Broker)
Routing Arrangement Indicator	2883	N*	0 1	Byte	0=No routing arrangement in place 1=Routing arrangement in place
Algorithm ID	8026	N	see comments	String	Unique identifier (20 character alphanumeric) for end-client algorithmic orders

ICX Conditional Book

18.ICX CONDITIONAL BOOK

Access to ICX Conditional Book Orders

Instinet Canada Cross ("ICX") Market participants can send conditional orders to ICX Conditional Order Book using the same trading connection, and the same version of the FIX protocol as they currently use to send firm orders in ICX CBX as noted above, with the addition of the following new tag:

ICX Conditional order – additional tag					
"Req'd =" Yes = Required/Mandatory No = Optional Y* = Conditionally required O* = Conditionally optional					
FIX Tag Name	**FIX Tag #**	**Req'd**	**FIX Valid Value(s)**	**FIX Value Data Type**	**Comments**
Conditional	8002	Y	0	Char	Must be zero for the order to be accepted to the ICX Conditional Book

Conditional orders only interact with other conditional orders on the ICX Conditional Book or orders sent to the ICX CBX Book that have been flagged to interact with the ICX Conditional Book (via tag 7098.

In the event of a match on the ICX Conditional Book between two or more conditional orders, each conditional order will be cancelled back in full and the participant will additionally receive an Execution Report (a **Firm Up Invite**) on their FIX connection to indicate the opportunity to respond on the ICX CBX book with a firm order. The FIX message also gives a reference in tag 23 to be added to the firm order in order to track firm order responses to match events.

Firm Up Invite:

Firm Up Invite		
FIX Tag #	**FIX Tag Name**	**Comments**
35	MsgType	8 = ExecutionReport
37	OrderID	Order identifier
23	IOIID	IOIID to be used when firming up. IMPORTANT NOTE(S): In the firm order, add this value in Tag 23 (IOIID)
11	ClOrdId	ClOrdId of the Conditional order
41	OrigClOrdID	This tag will be present in Pending reports, replace and cancelled reports
50	SenderSubId	The value in Tag 50 is the value we echo back from the client's Tag 57 value on their orders to ICX (35=D)
57	TargetSubId	The value in Tag 57 is the value we echo back from the client's Tag 50 value on their orders to ICX (35=D)
38	OrderQty	The quantity submitted by the participant in the original conditional order
54	Side	Same as the originating conditional order
17	ExecID	Unique execution id per report
20	ExecTransType	0 = New
150	ExecType	5 – Replaced
39	OrderStatus	5 – Replaced
8005	ConditionalState	5 – Firm Invite

ICX firm up order – additional tag for tracking firm ups in ICX CBX book					
“Req’d =” Yes = Required/Mandatory No = Optional Y* = Conditionally required O* = Conditionally optional					
FIX Tag Name	**FIX Tag #**	**Req’d**	**FIX Valid Value(s)**	**FIX Value Data Type**	**Comments**
IOIId	23	Y*	See comments	String	Use the value of tag 23 which appears in the firm up invite

The following table lists the order parameters Conditional Book supports via FIX. They should be sent for all new orders (35=D) and modifications (35=G). Please refer to section #3 through #15 for standard order tags.

See below sample FIX logs.

ICX Conditional Book

9:30 am – 4:00 pm EST

“Req’d” = **Yes = Required/Mandatory** **No = Optional** **Y* = Conditionally Required** **O* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req’d	FIX Valid Value(s)	FIX Value DataType	Comments
TargetSubID **or** ExDestination	57 **or** 100	**Y**	ICXCONDBK	String	Identifies the route. Must only send one of the mentioned tags. Do not send both tags.
Conditional	8002	Y*	0	Char	Must be zero (“0”) for the order to be accepted to the ICX Conditional Book and only required for “conditional orders”. Tag 8002=0 should not be sent on the Firm Up order.
IOIId	23	Y*	See comments	String	Use the value of tag 23 which appears in the firm up invite
Currency	15	**Y**	CAD USD *<See comments>*	String	Only Canadian stocks allowed. Since there are some Canadian stocks that trade in USD currency in a Canadian exchange, 15=USD is allowed only if it’s for a Canadian Stock. Currency is required at all times. Visit http://www.xe.com/iso4217.php for the valid currency codes
Order Type	40	**Y**	1 2	Char	1 = Market 2 = Limit *(Tag 44 is req’d)*
Limit Price	44	Y*	*<See comments>*	Price	**IMPORTANT NOTE(S):** **REQUIRED** only when sending Limit (40=2) Must be a price greater than zero.
Side	54	**Y**	1 2 5 6 1 + 6098=Y	Char	1 = Buy 2 = Sell 5 = Sell Short (Tag 114=N is req’d) 6 = Sell Short Exempt (Tags 114=N & 1688 are req’d) 1 + 6098=Y = Buy to Cover
Time In Force (TIF)	59	**Y**	0 3 4 6	Int	0 = Day 3 = Immediate or Cancel (IOC) 4 = Fill Or Kill (FOK) 6 = GTD *(Tag 126 is required)* **IMPORTANT NOTE(S):** ExpireTime (Tag 126) is REQUIRED only when sending TIF (59) equal to Good till Date (GTD) If a GTD (59=6) order is sent and it’s missing Expire Time (Tag 126), the order will be REJECTED

ICX Conditional Book *(cont’d)*

9:30 am – 4:00 pm EST

“Req’d” = **Yes = Required/Mandatory** **No = Optional** **Y* = Conditionally Required** **O* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req’d	FIX Valid Value(s)	FIX Value DataType	Comments
MinQty	110	N	100 - OrdQty	Qty	100 thru OrderQty = Minimum qty to fill in an execution. Only Round Lots

LocateReq'd	114	Y*	N	Char	N = No **IMPORTANT NOTE(S):** Tag 114 is REQUIRED when sending Short Sells (54=5) or Short Sell Exempt (54=6). The ONLY allowed value in Tag 114 is "N" for "No, Instinet is to NOT locate the lending broker of the borrowed stock."
Expire Time	126	Y*	*<See comments>*	UTC Time	**IMPORTANT NOTE(S):** **REQUIRED** only when sending TIF (59) equal to Good till Date (GTD) Order will be REJECTED if Tag 126 is missing. The FIX Format for value should be: YYYYMMDD-HH:MM:SS
Short Sale Exemption Reason	1688	Y*	*<See comments>*	Int	**IMPORTANT NOTE(S):** Tag 1688 is REQUIRED when sending Short Sell Exempt (54=6). 0 = Exemption Reason Unknown * 1 = Incoming Short Sale Exempt 2 = Above National Best Bid (Broker Dealer Provision)* 3 = Delayed Delivery 4 = Odd-Lot 5 = Domestic Arbitrage 6 = International Arbitrage 7 = Underwriter or Syndicate Distribution 8 = Riskless Principal 9 = VWAP * Instinet does not support any short sell exempt orders with the broker dealer provision reason code (Value = 2) or Exemption Reason Unknown (Value=0).
LocateBroker	5700	N	*<See comments>*	String	Tag 5700 is an optional param that can be specified when sending Short Sells (54=5) or Short Exempt (54=6): • LocateBroker (Tag 5700) is optional in inter-listed short sell stock orders for inter-listed trading when short sell orders are from **non** US registered Broker Dealer clients. • **US registered Broker Dealer** (sell side) clients are exempt from including Locate Broker (Tag 5700) in short sell orders.
UMIR Account Type	6750	N	CL NC ST IN OF OT BU MC	String	Optional for Canadian regulatory reporting. CL=Client (Default) NC=Non-Client ST=Specialist IN=Inventory OF = Options firm account OT = Options market maker BU = Bundled MC = Multiple clients Note: If unspecified, Default is applied
UMIR UserID	6751	Y	*<see comments>*	String	Required for Canadian regulatory reporting, the trading system's user ID for the trader.
Broker Number	6774	N	*<see comments>*	String	An exchange assigned number identifying a member firm 1*3Digit ; no default

ICX Conditional Book *(cont'd)*

9:30 am – 4:00 pm EST

"Req'd" = **Yes = Required/Mandatory** **No = Optional** **Y* = Conditionally Required** **O* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
Basket Trade	6754	N	*<see comments>*	String	Identification for order as part of a basket trade: N=No (Default) 1*5Digit=Basket Number

Program Trade	6755	N	Y N	Char	An order that is part of a basket trade comprised of Index securities to offset a futures or options position. Y=Yes N=No (Default)
Jitney	6757	N	*<see comments>*	String	To mark an order as being executed on behalf of another broker: BrokerNumber
Anonymous	6761	N	Y N	Char	Whether the execution should hide the TSX Broker Number. Y = Yes N = No
UMIR Regulation ID	6763	N	IA NA RT SS	String	Identification marker for UMIR-specific designations to orders and trades. IA=Insider Account NA=NotApplicable RT=Market Maker SS=Significant Shareholder
NoTradeFeat	7713	Y*	NM EM *<see comments>*	Char	Self trade prevention is an **optional** order feature that prevents two orders from the same Participating Organization or Member Firm (7713=NM) from executing against each other based on unique trading keys defined by the Participant/Member (7714= *<6 chars unique trading key>*). An active order is rejected instead of trading against a resting order from the same Participant/Member with the same unique trading key. **IMPORTANT NOTE(S):** • **Tag 7713 only becomes conditionally required when FIX Tag 7714 is set.** • **Tag 7713=NM: "Cancel newest order (the active order is cancelled) & prevent trade at NoTradeKey level.** • **Tag 7713=EM:** Do not publish • "NM" is the **default** setting on our end.
NoTradeKey	7714	Y*	*<6 chars unique trading key>* *<see comments>*	String	Self trade prevention is an **optional** order feature that prevents two orders from the same Participating Organization or Member Firm (7713=NM) from executing against each other based on unique trading keys defined by the Participant/Member (7714= *<6 chars unique trading key>*). An active order is rejected instead of trading against a resting order from the same Participant/Member with the same unique trading key. **IMPORTANT NOTE(S):** • **Tag 7714 only becomes conditionally required when FIX Tag 7713 is set**. • The unique customer keys are managed by each Participating Organization. This participant generated key prevents the order from trading against orders with the same key value. • No more than six (6) alphanumeric characters isallowed.
Order Origination	1724	N*	5 6 7	Int	Required for Broker/Dealers for Canadian regulatory reporting Broker/Dealer needs to report, as specified by the customer: 5=Order received from a direct access customer (DEA) 6=Order received from a foreign dealer equivalent (FDE) 7=Order received from an execution-only service (OEO)
Customer Account	8025	N*	see comments	String	Account number (20 character alphanumeric) for clients not eligible to obtain an LEI. Required for Canadian regulatory reporting if an LEI is not provided in tag 8027

ICX Conditional Book *(cont'd)*

9:30 am – 4:00 pm EST

"Req'd" = **Yes = Required/Mandatory** **No = Optional** **Y* = Conditionally Required** **O* = Conditionally Optional**

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value DataType	Comments
Customer LEI	8027	N*	see comments	String	Encrypted LEI (52 character alphanumeric). Required for Canadian regulatory reporting for clients eligible to obtain an LEI, including the LEI of the foreign dealer equivalent, where applicable
Broker LEI	8028	N*	see comments	String	Broker LEI (unencrypted - 20 character alphanumeric) – required for Canadian regulatory reporting for Non-PO IIROC dealer member (Correspondent Broker)
Routing Arrangement Indicator	2883	N*	0 1	Byte	0=No routing arrangement in place 1=Routing arrangement in place
Algorithm ID	8026	N	see comments	String	Unique identifier (20 character alphanumeric) for end-client algorithmic orders
Conditional Order Type	8015	N	Y	Char	Y = Yes

Conditional Order

14:49:01.485 IN: 8=FIX.4.2 | 9=193 | **35=D** | **57=ICXCONDBK** | 49=DZICXCONDUAT | 56=INCAICXCONDUAT | 52=20210211-19:49:01.288 | 34=4 | 40=1 | 54=1 | 55=BMO | 11=1731/2021-02-11-02:49 | 21=1 | 60=20210211-19:49:01.288 | 38=500 | 59=0 | 15=CAD | 6751=BM789CF | **8002=0** | 10=025 |

Ack

14:49:01.495 OUT: 8=FIX.4.2 | 9=253 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:49:01.495 | 34=4 | 50=ICXCONDBK | 60=20210211-19:49:01.495 | 37=1210210000150995 | 11=1731/2021-02-11-02:49 | 54=1 | 38=500 | **150=0** | 151=500 | **39=0** | 17=0211100 | 40=1 | 55=BMO | 21=1 | 59=0 | 15=CAD | 32=0 | 31=0.00 | 20=0 | 14=0 | 6=0.00 | 10=017 |

Conditional Order

14:49:03.823 IN: 8=FIX.4.2 | 9=193 | 35=D | **57=ICXCONDBK** | 49=DZICXCONDUAT | 56=INCAICXCONDUAT | 52=20210211-19:49:03.625 | 34=5 | 40=1 | 54=2 | 55=BMO | 11=1732/2021-02-11-02:49 | 21=1 | 60=20210211-19:49:03.625 | 38=500 | 59=0 | 15=CAD | 6751=BM789CF | 8002=0 | 10=022 |

Ack

14:49:03.833 OUT: 8=FIX.4.2 | 9=253 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:49:03.833 | 34=5 | 50=ICXCONDBK | 60=20210211-19:49:03.833 | 37=1210210000150996 | 11=1732/2021-02-11-02:49 | 54=2 | 38=500 | 150=0 | 151=500 | 39=0 | 17=0211201 | 40=1 | 55=BMO | 21=1 | 59=0 | 15=CAD | 32=0 | 31=0.00 | 20=0 | 14=0 | 6=0.00 | 10=019 |

Match Alert (unsolicited replace report)

14:49:03.833 OUT: 8=FIX.4.2 | 9=290 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:49:03.833 | 34=6 | 50=ICXCONDBK | 60=20210211-19:49:03.833 | 11=1731/2021-02-11-02:49 | 37=1210210000150995 | 151=500 | 54=1 | 38=500 | **23=1210210000150995:140001130** | 40=1 | 55=BMO | 21=1 | 59=0 | 15=CAD | 32=0 | 31=0.00 | 20=0 | 14=0 | 6=0.00 | 17=0211102 | **150=5 | 39=5** | 8005=5 | 10=023 |

Unsolicited Cancel

14:49:03.833 OUT: 8=FIX.4.2 | 9=294 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:49:03.833 | 34=7 | 50=ICXCONDBK | 60=20210211-19:49:03.833 | 37=1210210000150995 | 11=1731/2021-02-11-02:49 | 41=1731/2021-02-11-02:49 | 54=1 | 38=500 | **150=4** | 151=0 | **39=4** | 17=0211103 | 40=1 | 55=BMO | 21=1 | 59=0 | 15=CAD | 58=Firm Requested | 32=0 | 31=0.00 | 20=0 | 14=0 | 6=0.00 | 10=125 |

Match Alert (unsolicited replace report)

14:49:03.834 OUT: 8=FIX.4.2 | 9=290 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:49:03.834 | 34=8 | 50=ICXCONDBK | 60=20210211-19:49:03.834 | 11=1732/2021-02-11-02:49 | 37=1210210000150996 | 151=500 | 54=2 | 38=500 | **23=1210210000150996:140001131** | 40=1 | 55=BMO | 21=1 | 59=0 | 15=CAD | 32=0 | 31=0.00 | 20=0 | 14=0 | 6=0.00 | 17=0211204 | **150=5 | 39=5** | 8005=5 | 10=035 |

Unsolicited Cancel

14:49:03.834 OUT: 8=FIX.4.2 | 9=294 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:49:03.834 | 34=9 | 50=ICXCONDBK | 60=20210211-19:49:03.834 | 37=1210210000150996 | 11=1732/2021-02-11-02:49 | 41=1732/2021-02-11-02:49 | 54=2 | 38=500 | **150=4** | 151=0 | **39=4** | 17=0211205 | 40=1 | 55=BMO | 21=1 | 59=0 | 15=CAD | 58=Firm Requested | 32=0 | 31=0.00 | 20=0 | 14=0 | 6=0.00 | 10=136 |

Firm Up Order

14:50:20.036 IN: 8=FIX.4.2 | 9=216 | **35=D** | **57=ICXCONDBK** | 49=DZICXCONDUAT | 56=INCAICXCONDUAT | 52=20210211-19:50:19.838 | 34=8 | 40=1 | 54=1 | 55=BMO | 11=1733/2021-02-11-02:50 | 21=1 | 60=20210211-19:50:19.838 | 38=500 | 59=0 | 15=CAD | 6751=BM789CF | **23=1210210000150995:140001130** | 10=154 |

Ack

14:50:20.048 OUT: 8=FIX.4.2 | 9=254 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:50:20.048 | 34=12 | 50=ICXCONDBK | 37=1210210000151005 | 150=0 | 39=0 | 20=0 | 60=20210211-19:50:20.048 | 40=1 | 54=1 | 38=500 | 55=BMO | 21=1 | 59=0 | 15=CAD | 14=0 | 6=0.00 | 17=0211106 | 151=500 | 32=0 | 31=0.00 | 11=1733/2021-02-11-02:50 | 10=022 |

Firm Up Order

14:50:44.234 IN: 8=FIX.4.2 | 9=216 | **35=D** | 57=ICXCONDBK | 49=DZICXCONDUAT | 56=INCAICXCONDUAT | 52=20210211-19:50:44.037 | 34=9 | 40=1 | 54=2 | 55=BMO | 11=1734/2021-02-11-02:50 | 21=1 | 60=20210211-19:50:44.036 | 38=500 | 59=0 | 15=CAD | 6751=BM789CF | **23=1210210000150996:140001131** | 10=136 |

Ack

14:50:44.245 OUT: 8=FIX.4.2 | 9=254 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:50:44.245 | 34=13 | 50=ICXCONDBK | 37=1210210000151007 | 150=0 | 39=0 | 20=0 | 60=20210211-19:50:44.245 | 40=1 | 54=2 | 38=500 | 55=BMO | 21=1 | 59=0 | 15=CAD | 14=0 | 6=0.00 | 17=0211207 | 151=500 | 32=0 | 31=0.00 | 11=1734/2021-02-11-02:50 | 10=039 |

Fill

14:50:44.245 OUT: 8=FIX.4.2 | 9=328 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:50:44.245 | 34=14 | 50=ICXCONDBK | 37=1210210000151005 | **150=2** | **39=2** | 20=0 | 60=20210211-19:50:44.239 | 40=1 | 54=1 | 38=500 | 55=BMO | 21=1 | 59=0 | 15=CAD | 14=500 | 6=96.775 | 29=1 | 375=009 | 9882=A | 851=1 | 17=021110140001438 | 151=0 | 76=ICX | 30=XICX | 75=20210211 | 32=500 | 31=96.775 | 11=1733/2021-02-11-02:50 | 6777=Y | 10=235 |

Fill

14:50:44.245 OUT: 8=FIX.4.2 | 9=328 | 35=8 | 49=INCAICXCONDUAT | 56=DZICXCONDUAT | 52=20210211-19:50:44.245 | 34=15 | 50=ICXCONDBK | 37=1210210000151007 | **150=2** | **39=2** | 20=0 | 60=20210211-19:50:44.239 | 40=1 | 54=2 | 38=500 | 55=BMO | 21=1 | 59=0 | 15=CAD | 14=500 | 6=96.775 | 29=1 | 375=009 | 9882=R | 851=2 | 17=021120140001438 | 151=0 | 76=ICX | 30=XICX | 75=20210211 | 32=500 | 31=96.775 | 11=1734/2021-02-11-02:50 | 6777=Y | 10=003 |

19.Change History

Issue Date	Issue No.	Author	Description of Changes
March 16, 2016	03.16	DianaZ	First Issue
March 17, 2016	03.16a	DianaZ	Updated page 6 to correct a typo about Tag 34.
March 29, 2016	03.16b	DianaZ	Updated spec to reflect Broker Number (Tag 6774) & UMIR Account Type (Tag 6750) are optional params and not mandatory params.
April 21, 2016	04.16	DianaZ	Updated the footer to correctly display the phone number
June 07, 2016	06.16	DianaZ	Cleaned up spec because we found a couple of areas didn't reflect that currency is "Req'd". We corrected that oversight.
August 22, 2016	08.16	DianaZ	Updated specs to no longer show "ICX BLX" as an Instinet cross.
July 12, 2017	07.17	DianaZ	Updated spec to show an additional option, "BU", in the "UMIR Account Type" (Tag 6750).
April 13, 2018	04.18	DianaZ	Updated spec to reflect new look. Updated spec to show that LocateBroker (5700) is not a mandated parameter.
December 11, 2020	12.20	TorsteinB	Updated spec to add ICX Conditional Order Book. Updated spec to add Conditional (8002) is a mandated parameter for conditional order.
January 2021	01.21	TorsteinB	Updated spec to include IIROC Client Identifier fields (added new Section 8, and updated Section 12 – General FIX Order message to show new and updated fields)
February 2021	02.21	TorsteinB	Updated Conditional Order FIX specification to include example messages.
October 20, 2021	10.21	DianaZ	Updated the Canada tag "Anonymous" (Tag 6761) to show the default value is "N".
October 25, 2022	10.22	DianaZ	Updated disclaimer. Added new value for NoTradeFeat (Tag 7713). New value of "EM" (do not publish).
March 6, 2023	03.23	DianaZ	Added "MatchInst" (Tag 7098) into ICX CBX and "Conditional Order Type" (Tag 8015) into ICX Conditional Book.