

Chi-X FIX Certification Test



CHIX Test Representative: Greg Harris Date Completed: 2013.01.09

Client Representative: David Condon

Test Num	Test	Status
Session Level Messages		
1	Sign On	PASSED
2	Sign Off	PASSED
3	Heartbeat Interval	PASSED
4	Re-connect to existing session, can maintain sequence number.	PASSED
Disaster Recovery		
5	Reconnect After A Service Failure - forced off by Chi-X	PASSED
6	Recovery From A Gap in Chi-Xs' Messages	PASSED
7	Recovery From A Gap In Client's Messages	PASSED
8	Client Gets A Lower Sequence Number Than Expected - does not allow reconnection	PASSED
9	Chi-X Gets A Lower Sequence Number Than Expected	PASSED
Application Level Tests (Chi-X)		
10	Valid limit order onto Chi-X	PASSED
11	Valid market order onto Chi-X	PASSED
12	Valid Immediate Or Cancel order	PASSED
13	Valid order with Fill Or Kill attribute	PASSED
14	Valid order with Expiry Time set	UNSUPPORTED
15	Valid order with MaxFloor attribute set (Iceberg order)	PASSED
16	Valid anonymous and attributed order	UNSUPPORTED
17	A Valid order Cancel Request	PASSED
18	Forced Cancel	PASSED
19	Order Status Partially Filled	PASSED
20	Order Status Fully Filled	PASSED
21	Verify Trade Liquidity Indicator	PASSED
22	Trades occur while session is down	PASSED
23	Reject Message for an Invalid order	PASSED
24	Cancel/Replace of both price and quantity on a zero filled order.	PASSED
25	Cancel/Replace of both price and quantity on a partially filled order.	PASSED
26	Invalid Cancel Replace request	PASSED
27	Valid order sent in symbol with suffix (e.g. BBD.B)	PASSED
28	Verify required regulatory tags can be sent (6774, 6751, 6750)	PASSED
Advanced Order Type Scenarios		
29	Valid CSO order sent to Chi-X	UNSUPPORTED
30	X-Berg Order	UNSUPPORTED
31	Valid Cross order	UNSUPPORTED
32	Bypass Cross Order	UNSUPPORTED
33	Specialty Cross Markers	UNSUPPORTED
34	Hidden Order	UNSUPPORTED
35	Smart Order Router	UNSUPPORTED
36	A valid SOR order with TSX MGF tag set to false (6759=N)	UNSUPPORTED
37	Valid MinQty order	PASSED
38	Valid All or None order	UNSUPPORTED
39	Valid Peg order	PASSED
40	Valid Peg order with offset	PASSED

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41	Bypass marker on New Order Single	UNSUPPORTED
42	Jitney Order	UNSUPPORTED
43	Short Marking Exempt Order	UNSUPPORTED
44	Order with broker preferencing disabled (CX2 Only)	UNSUPPORTED
45	No Self-Trade Markers	PASSED
	Trade Cancel Scenarios	
46	Trade cancel of a fully filled order (1 execution).	PASSED
47	Trade cancel of a fully filled order (>1 execution).	PASSED
48	Trade cancellation on a partially filled order (1 partial fill). (Remaining quantity remains on book.)	PASSED
49	Quantity correction on a trade	PASSED
50	Price correction on a trade	PASSED