Nasdaq Basic Canada

Product Overview

Nasdaq Basic Canada is the dynamic alternative level 1 datafeed for real time Canadian Equities Information across TSX, TSX-V, and CSE listed securities. With Basic Canada, investors access a proprietary data product that provides accuracy, liquidity, instrument coverage and accessibility with significant cost-savings.

Nasdaq Basic Canada is the combination of data from all three of Nasdaq's Canadian trading books. It consists of level 1 data from Nasdaq CXC, Nasdaq CX2, and Nasdaq CXD, offering best bid and offer and last sale information on one consolidated feed.

Publisher

Nasdaq Global Information Services equips investors with the tools to make informed decisions by providing innovative real-time and historical analytic products and intelligent solutions designed to tap new data sets and meet new industry challenges. Nasdaq Data Cloud Services via Quandl eliminates infrastructure and resource obstacles from collecting and storing large data sets, providing tools with industry adopted open standards to ingest and analyze market data and other financial information. To learn more about the company, technology solutions and career opportunities, visit us on LinkedIn, on Twitter @Nasdaq, or at www.nasdaq.com.

Delivery

Nasdaq Cloud Data Service (NCDS) provides a modern and efficient method of delivery for realtime exchange data and other financial information. Data is made available through a suite of APIs, allowing for effortless integration of data from disparate sources, and a dramatic reduction in time to market for customer-designed applications. The API is highly scalable, and robust enough to support the delivery of real-time exchange data.

This repository provides an SDK for developing applications to access the NCDS API. While the SDK is open source, connecting to the API does require credentials, which are provided by Nasdaq during an on-boarding process.

For more information please use the link- https://github.com/Nasdaq/CloudDataService

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Data Types

Numeric longs are used to represent floating point numbers. Nasdaq will identify the decimal point precision for the field with a notation of En, where n indicates the number of decimal places in the number. For example, the notation of E2 reflects that the field number has an implied precision of two decimal places and E11 has an implied precision of 11 decimal places.

Dates are integer fields. When converted, dates are reported in YYYYMMDD format.

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Quotation Message

The following message is used to relay Nasdaq Basic Canada Quotation Report. The Nasdaq Canada BBO will broadcast a real-time update every time the Nasdaq Canada best bid and offer quote is updated throughout the trading day. The Nasdaq Basic Canada Quotation message denotes size as a combined value, with attribution in size to the underlying venue where the order(s) originated from.

Details

Field	Name	Type	Value/Description
SOUP Partition	SoupPartition	Int	Message partition identifier. Ignore.
SOUP Sequence	SoupSequence	long	Auto-incrementing message sequence number.
Message Type	msgType	string	C = Combined Quotation Report
Time Stamp	nanos	long	Denotes the time stamp of the Nasdaq Canada trading book that generated the quote message.
Stock Symbol	symbol	string	Denotes the Nasdaq Canada stock identifier for which the QBBO quotation message is being generated.
Nasdaq Canada Best Bid Price	8	Price (8)	Denotes the best bid price across Nasdaq Canada Market Centers - the highest price for market buy order(s) in the Nasdaq Canada trading book(s).
Nasdaq Canada Best Bid Size	4	Numeric	Denotes the aggregated number of shares available for display within the Nasdaq Canada trading book(s) at the best bid price.
Nasdaq CXC Best Bid Size	4	Numeric	Denotes the aggregated number of shares available for display within the Nasdaq CXC trading book at the Nasdaq Canada best bid price.
Nasdaq CX2 Best Bid Size	4	Numeric	Denotes the aggregated number of shares available for display within the Nasdaq CX2 trading book at the Nasdaq Canada best bid price.

Nasdaq Canada Best Ask Price	8	Price (8)	Denotes the best ask price across Nasdaq Canada Market Centers - the highest price for market buy order(s) in the Nasdaq Canada trading book(s).
Nasdaq Canada Best Ask Size	4	Numeric	Denotes the aggregated number of shares available for display within the Nasdaq Canada trading book(s) at the best ask price.
Nasdaq CXC Best Ask Size	4	Numeric	Denotes the aggregated number of shares available for display within the Nasdaq CXC trading book at the Nasdaq Canada best ask price.
Nasdaq CX2 Best Ask Size	4	Numeric	Denotes the aggregated number of shares available for display within the Nasdaq CX2 trading book at the Nasdaq Canada best ask price.

Schema


```
{
 "type": "record",
 "name": "SeqChiXQuoteMessage",
 "namespace": "com.nasdaq.chix.applications.datafeed.basic.messaging",
 "fields": [
  {
   "name": "SoupPartition",
   "type": "int"
  },
  {
   "name": "SoupSequence",
   "type": "long"
  },
  {
   "name": "msgType",
   "type": "string"
  },
  {
   "name": "nanos",
   "type": "long"
  },
  {
   "name": "symbol",
   "type": "string"
  },
  {
   "name": "nasdaqBestBidPrice",
   "type": "long"
  },
```

```
    {
      "name": "nasdaqBestBidSize",
      "type": "int"
    },
    {
      "name": "cxcBestBidSize",
      "type": "int"
    },
    {
      "name": "cx2BestBidSize",
      "type": "int"
    },
    {
      "name": "nasdaqBestAskPrice",
      "type": "int"
    },
    {
      "name": "nasdaqBestAskSize",
      "type": "int"
    },
    {
      "name": "cxcBestAskSize",
      "type": "int"
    },
    {
      "name": "cx2BestAskSize",
      "type": "int"
    }
  ]
}
```


Sample


```
{
  "SoupPartition": 0,
  "SoupSequence": 123,
  "msgType": "C",
  "nanos": 7238625218217,
  "symbol": "ZVZZT",
  "nasdaqBestBidPrice": 100,
  "nasdaqBestBidSize": 105,
  "cxcBestBidSize": 110,
  "cx2BestBidSize": 100,
  "nasdaqBestAskPrice": 100,
  "nasdaqBestAskSize": 105,
  "cxcBestAskSize": 110,
  "cx2BestAskSize": 100
}
```

Trade Message

The following message is used to relay all transactions available from or reported by the three Nasdaq Canada Trading Books for the current business day

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Value/Description</th></tr>
<tr><td>SOUP Partition</td><td>SoupPartition</td><td>Int</td><td>Message partition identifier. Ignore.</td></tr>
<tr><td>SOUP Sequence</td><td>SoupSequence</td><td>long</td><td>Auto-incrementing message sequence number.</td></tr>
<tr><td>Message Type</td><td>msgType</td><td>string</td><td>T = Trade Report</td></tr>
<tr><td>Time Stamp</td><td>nanos</td><td>long</td><td>Denotes the time stamp of the Nasdaq Canada trading book that generated the trade message.</td></tr>
<tr><td>Stock Symbol</td><td>symbol</td><td>string</td><td>Denotes the Nasdaq Canada stock identifier of the security for which the trade report is being generated</td></tr>
<tr><td>Originating Market Center Identifier</td><td>marketCenterCode</td><td>string</td><td>Denotes the Nasdaq Canada trading book that generated the trade message. The allowable values are:
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>C</td><td>The Nasdaq CXC Trading Book</td></tr>
<tr><td>X</td><td>The Nasdaq CX2 Trading Book</td></tr>
<tr><td>D</td><td>The Nasdaq CXD Trading Book</td></tr>
</table></td></tr>
<tr><td>Trade Number</td><td>execId</td><td>int</td><td>Indicates the source's internal number associated with the given trade transaction.
Please note that the Trade Number is specific to the source trading book reflected in the Market Center ID field. This number is used as a key field for trade cancellations and trade corrections.</td></tr>
<tr><td>Trade Price</td><td>tradePrice</td><td>long</td><td>The price associated with the trade transaction being reported.</td></tr>
<tr><td>Trade Size</td><td>tradeQty</td><td>int</td><td>Indicates the reported number of shares on the trade transaction.</td></tr>
<tr><td>Broker</td><td>broker</td><td>string</td><td>The three digit numeric Broker Number of the buyer, or 001 for anonymous</td></tr>
</table>

<table>
<tr><td>Contra Broker</td><td>contraBroker</td><td>string</td><td>The three digit numeric Broker Number of the seller, or 001 for anonymous</td></tr>
<tr><td>Sale Condition Modifier – Level 1</td><td>tradeAttribute</td><td>string</td><td>Used for Trade Attribute Information
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td><blank></td><td>Regular Trade</td></tr>
<tr><td>B</td><td>Bypass (Crosses Only)</td></tr>
<tr><td>L</td><td>M-ELO</td></tr>
</table></td></tr>
<tr><td>Sale Condition Modifier – Level 2</td><td>crossType</td><td>string</td><td>Used for Cross Type Information
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>I</td><td>Internal</td></tr>
<tr><td>B</td><td>Basis</td></tr>
<tr><td>C</td><td>Contingent</td></tr>
<tr><td>V</td><td>VWAP</td></tr>
<tr><td>X</td><td>Intentional</td></tr>
<tr><td>D</td><td>Derivative Related</td></tr>
</table></td></tr>
<tr><td>Sale Condition Modifier – Level 3</td><td>settlementTerms</td><td>string</td><td>Used for Settlement Terms Information
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>T</td><td>Cash Today</td></tr>
<tr><td>C</td><td>Cash Tomorrow</td></tr>
<tr><td>D</td><td>Delayed Delivery</td></tr>
</table></td></tr>
<tr><td>Sale Condition Modifier – Level 4</td><td>boardLotEligibility</td><td>string</td><td>Used for Board Lot Eligibility Information
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>A</td><td>Odd Lot</td></tr>
<tr><td>B</td><td>Board Lot or Larger</td></tr>
</table></td></tr>
</table>

Schema

```
{
 "type": "record",
 "name": "SeqChiXTradeMessage",
 "namespace": "com.nasdaq.chix.applications.datafeed.basic.messaging",
 "fields": [
  {
   "name": "SoupPartition",
   "type": "int"
  },
  {
   "name": "SoupSequence",
   "type": "long"
  },
  {
   "name": "msgType",
```

```
      "type": "string"
    },
    {
      "name": "nanos",
      "type": "long"
    },
    {
      "name": "symbol",
      "type": "string"
    },
    {
      "name": "marketCenterCode",
      "type": "string"
    },
    {
      "name": "execId",
      "type": "int"
    },
    {
      "name": "tradePrice",
      "type": "long"
    },
    {
      "name": "tradeQty",
      "type": "int"
    },
    {
      "name": "broker",
      "type": "string"
    },
    {
      "name": "contraBroker",
      "type": "string"
    },
    {
      "name": "tradeAttribute",
      "type": "string"
    },
    {
      "name": "crossType",
      "type": "string"
    },
    {
      "name": "settlementTerms",
      "type": "string"
    },
    {
      "name": "boardLotEligibility",
      "type": "string"
    }
  ]
}
```

Sample


```
{
 "SoupPartition": 0,
 "SoupSequence": 123,
 "msgType": "T",
 "nanos": 7238625218217,
 "symbol": "ZVZZT",
 "marketCenterCode": "C",
 "execId": 45678,
 "tradePrice": 456,
 "tradeQty": 1000,
 "broker": "101",
 "contraBroker": "202",
 "tradeAttribute": "B",
 "crossType": "B",
 "settlementTerms": "C",
 "boardLotEligibility": "A"
}
```


Trade Break Message

If a Trade is cancelled during the same day as its execution, Nasdaq Basic Canada will send a Trade Break message. This message will reference the original Trade Message's Trade Control Number, so a consumer of this content is responsible for managing the daily Time and Sales content to ensure data can be managed locally to affect any change in market data represented by the Trade Break.

Details

Field	Name	Type	Value/Description
SOUP Partition	SoupPartition	Int	Message partition identifier. Ignore.
SOUP Sequence	SoupSequence	long	Auto-incrementing message sequence number.
Message Type	msgType	string	X = Trade Break
Time Stamp	nanos	long	Denotes the time stamp of the Nasdaq system that generated the Trade Break.
Trade Control Number	execId	int	Indicates the source's internal control number associated with the given trade transaction. Please note that the Trade Control Number is specific to the source system reflected in the Market Center ID field. This number is used as

<table>
<tr><td></td><td></td><td></td><td>a key field for trade cancellations and trade corrections.</td></tr>
<tr><td>Originating Market Center Identifier</td><td>marketCenterCode</td><td>string</td><td>Denotes the Nasdaq Canada trading book that generated the trade break message. The allowable values are:<table><tr><td>Code</td><td>Value</td></tr><tr><td>C</td><td>The Nasdaq CXC Trading Book</td></tr><tr><td>X</td><td>The Nasdaq CX2 Trading Book</td></tr><tr><td>D</td><td>The Nasdaq CXD Trading Book</td></tr></table></td></tr>
</table>

Schema


```
{
  "type": "record",
  "name": "SeqChiXTradeBreakMessage",
  "namespace": "com.nasdaq.chix.applications.datafeed.basic.messaging",
  "fields": [
    {
      "name": "SoupPartition",
      "type": "int"
    },
    {
      "name": "SoupSequence",
      "type": "long"
    },
    {
      "name": "msgType",
      "type": "string"
    },
    {
      "name": "nanos",
      "type": "long"
    },
    {
      "name": "execId",
      "type": "int"
    },
    {
      "name": "marketCenterCode",
      "type": "string"
    }
  ]
}
```


Sample


```
{
```

"SoupPartition": 0,
"SoupSequence": 123,
"msgType": "X",
"nanos": 7238625218217,
"boardLotSize": 456,
"currency": "C"
}

Trade Correction Message

If a Trade is corrected during the same day as its execution, Nasdaq Basic Canada will send a Trade Correction message. This message will reference the original Trade Message's Trade Control Number, so a consumer of this content is responsible for managing the daily Time and Sales content to ensure data can be managed locally to affect any change in market data represented by the Trade Correction.

Details

<table>
<tr><th>Field</th><th>Name</th><th>Type</th><th>Value/Description</th></tr>
<tr><td>SOUP Partition</td><td>SoupPartition</td><td>Int</td><td>Message partition identifier. Ignore.</td></tr>
<tr><td>SOUP Sequence</td><td>SoupSequence</td><td>long</td><td>Auto-incrementing message sequence number.</td></tr>
<tr><td>Message Type</td><td>msgType</td><td>string</td><td>Z = Trade Correction</td></tr>
<tr><td>Time Stamp</td><td>nanos</td><td>long</td><td>Denotes the time stamp of the Nasdaq Canada trading book that generated the trade correction.</td></tr>
<tr><td>Stock Symbol</td><td>symbol</td><td>string</td><td>Denotes the Nasdaq Canada stock symbol of the security for which the trade correction is being generated</td></tr>
<tr><td>Originating Market Center Identifier</td><td>marketCenterCode</td><td>string</td><td>Denotes the Nasdaq Canada trading book that generated the trade correction message. The allowable values are:<table><tr><td>Code</td><td>Value</td></tr><tr><td>C</td><td>The Nasdaq CXC Trading Book</td></tr><tr><td>X</td><td>The Nasdaq CX2 Trading Book</td></tr><tr><td>D</td><td>The Nasdaq CXD Trading Book</td></tr></table></td></tr>
<tr><td>Original Trade Number</td><td>execId</td><td>int</td><td>Indicates the source's internal number associated with the given trade transaction.
Please note that the Trade Number is specific to the source trading book reflected in the Market Center ID field. This number is used as a key field for trade cancellations and trade corrections.</td></tr>
</table>

Original Trade Price	origTradePrice	long	The price associated with the original trade transaction.
Original Trade Size	origTradeSize	int	Indicates the reported number of shares on the original trade transaction.
Corrected Trade Price	newTradePrice	long	The price associated with the trade correction being reported.
Corrected Trade Size	newTradeSize	int	Indicates the reported number of shares on the trade correction.

Schema

```
{
 "type": "record",
 "name": "SeqChiXTradeCorrectionMessage",
 "namespace": "com.nasdaq.chix.applications.datafeed.basic.messaging",
 "fields": [
  {
   "name": "SoupPartition",
   "type": "int"
  },
  {
   "name": "SoupSequence",
   "type": "long"
  },
  {
   "name": "msgType",
   "type": "string"
  },
  {
   "name": "nanos",
   "type": "long"
  },
  {
   "name": "symbol",
   "type": "string"
  },
  {
   "name": "marketCenterCode",
   "type": "string"
  },
  {
   "name": "execId",
   "type": "int"
  },
  {
   "name": "origTradePrice",
   "type": "long"
  },
```

```
    {
      "name": "origTradeSize",
      "type": "int"
    },
    {
      "name": "newTradePrice",
      "type": "long"
    },
    {
      "name": "newTradeSize",
      "type": "int"
    }
  ]
}
```

Sample

```
{
  "SoupPartition": 0,
  "SoupSequence": 123,
  "msgType": "Z",
  "nanos": 7238625218217,
  "symbol": "ZVZZT",
  "marketCenterCode": "C",
  "execId": 45678,
  "boardLotSize": 456,
  "currency": "C",
  "origTradePrice": 101,
  "origTradeSize": 1000,
  "newTradePrice": 105,
  "newTradeSize": 1100
}
```

System Event Messages

The system event message type will be issued to indicate a market state event.

Details

Field	Name	Type	Value/Description
SOUP Partition	SoupPartition	Int	Message partition identifier. Ignore.
SOUP Sequence	SoupSequence	long	Auto-incrementing message sequence number.
Message Type	msgType	string	S = System Event Message

<table>
<tr><td>Time Stamp</td><td>nanos</td><td>long</td><td>Denotes the time stamp of the Nasdaq Canada trading book that generated the system event message.</td></tr>
<tr><td>Originating Market Center Identifier</td><td>marketCenterCode</td><td>string</td><td>Denotes the Nasdaq Canada trading book that generated the event message. The allowable values are:
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>C</td><td>The Nasdaq CXC Trading Book</td></tr>
<tr><td>X</td><td>The Nasdaq CX2 Trading Book</td></tr>
<tr><td>D</td><td>The Nasdaq CXD Trading Book</td></tr>
<tr><td>A</td><td>All Markets (CXC, CX2, CXD)</td></tr>
</table></td></tr>
<tr><td>Event Code</td><td>eventCode</td><td>string</td><td>Denotes the Nasdaq Canada market system event code. The allowable values are:
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>O</td><td>First message of the day</td></tr>
<tr><td>S</td><td>Start of Nasdaq Canada Trading Session</td></tr>
<tr><td>Q</td><td>Start of Primary Market Trading Activity Session</td></tr>
<tr><td>M</td><td>End of Primary Market Trading Session. Indicates the Pegged orders are no longer available for execution</td></tr>
<tr><td>E</td><td>End of Nasdaq Canada Trading Session</td></tr>
<tr><td>C</td><td>End of Messages. Last message of the day</td></tr>
<tr><td>W</td><td>Trading Halted due to Market-Wide Circuit Breaker</td></tr>
<tr><td>R</td><td>Trading Resumed following Market-Wide Circuit Breaker</td></tr>
</table></td></tr>
</table>

Schema

```
{
 "type": "record",
 "name": "SeqChiXSystemEventMessage",
 "namespace": "com.nasdaq.chix.applications.datafeed.basic.messaging",
 "fields": [
  {
   "name": "SoupPartition",
   "type": "int"
  },
  {
   "name": "SoupSequence",
   "type": "long"
  },
  {
   "name": "msgType",
   "type": "string"
  },
```

```
   {
    "name": "nanos",
    "type": "long"
   },
   {
    "name": "marketCenterCode",
    "type": "string"
   },
   {
    "name": "eventCode",
    "type": "string"
   }
  ]
}
```

Sample

```
{
 "SoupPartition": 0,
 "SoupSequence": 123,
 "msgType": "S",
 "nanos": 7238625218217,
 "marketCenterCode": "C",
 "eventCode": "C"
}
```

Stock Directory Message

At the start of each trading day, Nasdaq disseminates stock directory messages for all active symbols in the Nasdaq Execution system. Please note that the Stock Display Name is truncated after 40 characters.

Details

Field	Name	Type	Value/Description
SOUP Partition	SoupPartition	Int	Message partition identifier. Ignore.
SOUP Sequence	SoupSequence	long	Auto-incrementing message sequence number.
Message Type	msgType	string	R = Stock Directory Message
Time Stamp	nanos	long	Denotes the time stamp of the Nasdaq Canada trading book that generated the stock directory message.
Stock Symbol	symbol	string	Denotes the Nasdaq Canada stock symbol of the security for which the message is being generated.

<table>
<tr><td>Stock Display Name</td><td>issueName</td><td>string</td><td>1*40 Printable ASCII; no default.</td></tr>
<tr><td>Listing Market</td><td>listingMarket</td><td>string</td><td>Indicates the primary listing market for the stock. The allowable values are as follows:*
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>T</td><td>The TMX Senior Market (TSX)</td></tr>
<tr><td>C</td><td>The Canadian Securities Exchange</td></tr>
<tr><td>V</td><td>The TMX Venture Market</td></tr>
</table></td></tr>
<tr><td>Board Lot Size</td><td>boardLotSize</td><td>int</td><td>Denotes the Board Lot Size of the Symbol</td></tr>
<tr><td>Currency</td><td>currency</td><td>string</td><td>Denotes the Currency of the Symbol
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>U</td><td>USD</td></tr>
<tr><td>C</td><td>CAD</td></tr>
</table></td></tr>
</table>

Schema


```
{
 "type": "record",
 "name": "SeqChiXStockDirectoryMessage",
 "namespace": "com.nasdaq.chix.applications.datafeed.basic.messaging",
 "fields": [
  {
   "name": "SoupPartition",
   "type": "int"
  },
  {
   "name": "SoupSequence",
   "type": "long"
  },
  {
   "name": "msgType",
   "type": "string"
  },
  {
   "name": "nanos",
   "type": "long"
  },
  {
   "name": "symbol",
   "type": "string"
  },
  {
   "name": "issueName",
   "type": "string"
  },
  {
   "name": "listingMarket",
   "type": "string"
```

```
  },
  {
   "name": "boardLotSize",
   "type": "int"
  },
  {
   "name": "currency",
   "type": "string"
  }
 ]
}
```


Sample


```
{
 "SoupPartition": 0,
 "SoupSequence": 123,
 "msgType": "R",
 "nanos": 7238625218217,
 "symbol": "ZVZZT",
 "issueName": "ZVZZT Test Symbol",
 "listingMarket": "C",
 "boardLotSize": 456,
 "currency": "C"
}
```


Stock Status Message

This message indicates the current trading status of a stock. At the start of day, the feed will send a stock status message for each of the symbols trading on Nasdaq Canada. Subsequently, stock status messages will be sent when a stock is halted or is released for trading. If a security halts on one trading book, but remains in a trading state on another trading book, the user will continue to receive orders on Nasdaq Basic Canada, but all orders will be from the trading book actively trading the instrument at that point in time. If the Stock Status message is sent with a Market of ‘A’, and a System Status of “H”, this means that trading is halted across all trading books.

Note: Normal case is to halt and resume symbols across all books using a Market Value of “A”

Details

Field	Name	Type	Value/Description
SOUP Partition	SoupPartition	Int	Message partition identifier. Ignore.
SOUP Sequence	SoupSequence	long	Auto-incrementing message sequence number.
Message Type	msgType	string	H = Stock Status Message

<table>
<tr><td>Time Stamp</td><td>nanos</td><td>long</td><td>Denotes the time stamp of the Nasdaq Canada trading book that generated the stock status message.</td></tr>
<tr><td>Stock Symbol</td><td>symbol</td><td>string</td><td>Denotes the Nasdaq Canada symbol of the security for which the message is being generated.</td></tr>
<tr><td>Market</td><td>marketCenterCode</td><td>string</td><td>Denotes the Nasdaq Canada trading book that generated the message. The allowable values are:
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>C</td><td>The Nasdaq CXC Trading Book</td></tr>
<tr><td>X</td><td>The Nasdaq CX2 Trading Book</td></tr>
<tr><td>D</td><td>The Nasdaq CXD Trading Book</td></tr>
<tr><td>A</td><td>All Markets (CXC, CX2, CXD)</td></tr>
</table></td></tr>
<tr><td>System Status -</td><td>symbolState</td><td>string</td><td>Denotes whether the trading state of the Canada trading books is currently halted. The allowable values are:
<table>
<tr><td>Code</td><td>Value</td></tr>
<tr><td>H</td><td>Halted</td></tr>
<tr><td>T</td><td>Trading</td></tr>
</table></td></tr>
</table>

Schema


```
{
 "type": "record",
 "name": "SeqChiXStockStatusMessage",
 "namespace": "com.nasdaq.chix.applications.datafeed.basic.messaging",
 "fields": [
  {
   "name": "SoupPartition",
   "type": "int"
  },
  {
   "name": "SoupSequence",
   "type": "long"
  },
  {
   "name": "msgType",
   "type": "string"
  },
  {
   "name": "nanos",
   "type": "long"
  },
  {
   "name": "symbol",
   "type": "string"
  },
  {
```

```
      "name": "marketCenterCode",
      "type": "string"
    },
    {
      "name": "symbolState",
      "type": "string"
    },
  ]
}
```


Sample


```
{
  "SoupPartition": 0,
  "SoupSequence": 123,
  "msgType": "H",
  "nanos": 7238625218217,
  "symbol": "ZVZZT",
  "marketCenterCode": "C",
  "symbolState": "T"
}
```


Last Sale Condition Matrix

Within the market data industry, the term “Last Sale” is typically used to denote the most recent round or mixed lot trade transaction reported by a market center with an eligible sale condition code for the regular Canadian Market session. For Nasdaq Canada, firms should use the time stamp field from the Trade Report message to determine the proper trade sequence order for last sale calculations as well as time and sales displays.

To facilitate a “Last Sale” calculation, Nasdaq Canada includes the Sale Condition modifier. The Sale Condition

Modifier field consists of four levels. A trade should only be applied to the high, low, last sale, and volume calculations if all four sales condition modifiers so allow.

Sale Condition – Level 1 denotes the trade attribute type of the transaction.

Code	Value	High/Low	Last Sale	Volume
<blank>	Regular	Y	Y	Y
B	Bypass	Y	Y	Y
L	M-ELO	Y	Y	Y

Sale Condition – Level 2 denotes the Cross Type of the transaction.

Code	Value	High/Low	Last Sale	Volume
<blank>	Regular	Y	Y	Y
I	Internal	Y	Y	Y
B	Basis	N	N	Y
C	Contingent	Y	Y	Y
V	VWAP	N	N	Y

X	Intentional Cross	Y	Y	Y
D	Derivative Related	Y	Y	Y

Sale Condition – Level 3 denotes the Settlement Terms of the transaction.

Code	Value	High/Low	Last Sale	Volume
<blank>	Regular	Y	Y	Y
T	Cash Today	N	N	Y
C	Cash Tomorrow	N	N	Y
D	Delayed Delivery	N	N	Y

Sale Condition – Level 4 denotes the Board Lot Eligibility of the transaction. <blank> is not eligible value for Board Lot Eligibility

Code	Value	High/Low	Last Sale	Volume
A	Odd Lot	N	N	Y
B	Board Lot or Larger	Y	Y	Y