Data Elements
ORDER

The following is the mandatory pieces of data that must be supplied by the INVESTMENT MANAGER or his trader to the executing BROKER DEALER to place a block order for execution

LEGEND	**Data Element**	**Definition**
O1	**Quantity**	The amount of shares or par value for debt
O2	*Security Identifier*	Equities - Stock Ticker
		Debt - shortname/maturity
		ISIN (if available)
O3	**Type of Order**	Describe any limitation or restrictions on order, ie day order etc.
O4	**Buy/Sale Indicator**	Indication of purchase or sale
O5	*Other Details & Special Requirements*	*Any special instructions such as buy at market price limitation, specify currency, or (location) for interlisted*

SECTION B- for those that may supply pre allocation information at the time of order

	Data Element	**Definition**
O6	**IM Portfolio/ Account Number**	Identifies the account number of the client at the Investment Manager
O7	**Client Name**	The name of the client as know by both Invest Mgr and Broker Dealer. Note: This does not refer to beneficial owners; merely the name of the account (for example ABC company account 1234)
O8	**Amount of Shares**	Amount to be allocated to the individual client account
O9	**Broker A/C number (If available)**	Identifies the account number of the client on the broker dealer's platform/system

NOTICE OF EXECUTION

The following are the mandatory pieces of data that must be returned by the BROKER DEALER to the INVESTMENT MANAGER in response to an executed order - known as Notice of Execution. This standard does not apply to partial fills which will be managed separately.

NOTE : Grey shaded area indicate information added by sender
NOTE: a number of the data elements supplied on the ORDER will form part of the NOE instruction from the BROKER DEALER to the INVESTMENT MANAGER

LEGEND	Data Element	Definition
N1	Trade Date	Date the order was executed **in full**
N2	Settlement Date	Date that trade will settle (exchange cash for security) at the depository
N3	Buy or Sell Indicator	Indicator of purchase or sale order
N4	Executing Broker ID Number	Where the executing broker is also the clearing broker, the clearing ID number (CUID) for the broker is required. Where the executing broker is not the clearing broker, the executing broker exchange issued ID# is used.
N5	Security Identifier	Equities - Stock Ticker
		Debt - shortname/maturity
		ISIN (if not supplied by IM)
N6	Quantity executed	Amount of the order executed
N7	Deal Price	Price that order was executed at
N8	Currency	Settlement currency defaults to Cdn except where specifically determined by the instrument being traded. Where there is a choice of currencies associated with an instrument being traded, the client account rules determine currency.
N9	Order/NOE Reference #	Reference number for order executed (for future reference/audit) **if available**
N10	Commission or Accrued Interest	Related costs per trade as per agreed to schedule
N11	Settlement Location	For interlisted securities, depository and/or location of settlement with broker dealer
N12	NET SETTLEMENT AMOUNT	Net settlement amount

Note:
1. For any 'linked' trades, (ie sell and buy) each trades to be treated as separate with their own NOE.

ALLOCATION AT CLIENT LEVEL

The following is the mandatory data elements that the INVESTMENT MANAGER must supply to the BROKER DEALER if he chooses to allocate at the individual client level. The same information will be sent to the CUSTODIAN at the individual client allocation

NOTE : Grey shaded area indicate information added by sender

NOTE : a number of the data elements supplied on the NOE will form part of the allocation instruction back to the Broker Dealer and Custodian

LEGEND	Data Element	Definition
CA1	Trade Date	Date the order was executed in full
CA2	Settlement Date	Date that trade will settle (exchange cash for security) at the depository
CA3	Buy or Sell Indicator	Indicator of purchase or sale order
CA4	Executing Broker ID Number	The clearing ID number for the broker
CA5	Clearing Broker ID Number	If not clearing party, the ID # (CUID) of the clearing agent at the depository. (Refer to NOE element 4)
CA6	Broker A/C number	Identifies the account number of the client on the broker dealer's platform/system
CA7	Security Identifier	Equities - Stock Ticker
		Debt - shortname/maturity
		ISIN
CA8	Allocation amount	Amount allocated to the individual client account
CA9	Deal Price	Price that order was executed at
CA10	Currency	Indication of settlement currency
CA11	Settlement Location	For interlisted securities, depository and/or location of settlement with broker dealer
CA12	Allocation Reference #	Reference for executed allocation (for future reference/audit) if applicable
CA13	Commission or Accrued Interest	Related costs per trade as per agreed to schedule
CA14	Custodian Id	The identification of custodian (CUID) acting as clearing agent on behalf of client
CA15	*Custodian A/C number*	***Identifies the account number of the client at the custodian platform/system***
CA16	IM Portfolio/ Account #	Identifies the account number of the client at the Investment Manager
CA17	Net Settlement Amount	Net amount of all charges and related costs that the trade will settle for
CA18	Special Instructions	Any details related to the matching or settlement of trade ie free delivery

ALLOCATION AT CUSTODIAN BLOCK LEVEL

The following is the mandatory data elements that the INVESTMENT MANAGER must supply to the BROKER DEALER if he chooses to allocate at the CUSTODIAN BLOCK level.

The same information will be sent to the CUSTODIAN but also include the allocation at the individual client account level

NOTE : Grey shaded area indicate information added by sender
NOTE : a number of the data elements supplied on the NOE will form part of the allocation instruction back to the Broker Dealer and Custodian

The following is the instruction to the BROKER DEALER at a Custodian Block Level

LEGEND	Data Element	Definition
BA1	**Trade Date**	Date the order was executed in full
BA2	**Settlement Date**	Date that trade will settle (exchange cash for security) at the depository
BA3	**Buy or Sell Indicator**	Indicator of purchase or sale order
BA4	**Counter party Identification code**	Clearing identification of broker dealer at the depository
BA5	**Executing Broker Clearing Party ID**	If not clearing party, the id of the clearing agent at the depository
BA6	**Broker A/C number**	Identifies the account number of the client on the broker dealer's platform/system
BA7	**Security Identifier**	Equities - Stock Ticker Debt - shortname/maturity ***ISIN***
BA8	**Broker Allocation Amount**	Amount allocated at the custodian level account
BA9	**Deal Price**	Price that order was executed at
BA10	**Currency**	Indication of settlement currency
BA11	**Settlement Location**	For interlisted securities, depository and/or location of settlement with broker dealer
BA12	**Block Allocation Reference #**	Reference number for allocation that has been executed (for future reference/audit)
BA13	**Commission or Accrued Interest**	Related costs per trade as per agreed to schedule
BA14	**Custodian Id**	The identification of custodian (CUID) acting as clearing agent on behalf of clients
BA15	***Custodian A/C number***	*Identifies the account number of the client at the custodian platform/system*
BA16	**Net Settlment Amount**	Net amount of all charges and related costs that the trade will settle for
BA17	**Special Instructions**	Any details related to the matching or settlement of trade ie free delivery

**The following is the instruction to the Custodian at a Custodian
Block Level as instructed to the Broker Dealer**

LEGEND	Data Element	Definition
CB1	Trade Date	Date the order was executed in full
CB2	Settlement Date	Date that trade will settle (exchange cash for security) at the depository
CB3	Buy or Sell Indicator	Indicator of purchase or sale order
CB4	Counter party Identification code	Clearing identification of broker dealer at the depository
CB5	Executing Broker Clearing Party ID	If not clearing party, the id of the clearing agent at the depository
CB6	Security Identifier	Equities - Stock Ticker Debt - shortname/maturity *ISIN*
CB7	Broker Allocation Amount	Amount allocated at the custodian level account
CB8	Deal Price	Price that order was executed at
CB9	Currency	Indication of settlement currency
CB10	Settlement Location	For interlisted securities, depository and/or location of settlement with broker dealer
CB11	Block Allocation Reference #	Reference number for allocation that has been executed (for future reference/audit)
CB12	Commission or Accrued Interest	Related costs per trade as per agreed to schedule
CB13	Custodian Id	The identification of Custodian (CUID) acting as clearing agent on behalf of clients
CB14	*Custodian A/C number*	*Identifies the account number of the client at the custodian platform/system*
CB15	Net Settlement Amount	Net amount of all charges and related costs that the trade will settle for
CB16	Special Instructions	Any details related to the matching or settlement of trade ie free delivery

The following is the instruction to the Custodian at a individual client level (one instruction per allocated client) and reconciled to Custodian Block sent to Broker

LEGEND	Data Element	Definition
CIC1	Trade Date	Date the order was executed in full
CIC2	Settlement Date	Date that trade will settle (exchange cash for security) at the depository
CIC3	Buy or Sell Indicator	Indicator of purchase or sale order
CIC4	Counter party Identification code	Clearing identification of broker dealer at the depository
CIC5	Executing Broker Clearing Party ID	If not clearing party, the id of the clearing agent at the depository
CIC6	Security Identifier	Equities - Stock Ticker Debt - shortname/maturity *ISIN*
CIC7	Client Allocated Amount	Amount allocated at the client level account per block trade
CIC8	Deal Price	Price that order was executed at
CIC9	Currency	Indication of settlement currency
CIC10	Settlement Location	For interlisted securities, depository and/or location of settlement with broker dealer
CIC11	Block Allocation Reference #	Reference number for allocation that has been executed (for future reference/audit)
CIC12	Commission or Accrued Interest	Related costs per trade as per agreed to schedule
CIC13	Custodian Account Reference #	Reference number of individual client as per Custodian account records
CIC14	Net Settlement Amount	Net amount of all charges and related costs that the trade will settle for
CIC15	Special Instructions	Any details related to the matching or settlement of trade ie free delivery

Confirmation/Affirmation at Depository CDS

The following are the data elements used for CDSX trades for matching purposes, be it electronically or manual. The BROKER DEALER sets up a confirmation transaction, the custodian will receive notice, and will conduct a matching to the record from the Investment Manager and then the CUSTODIAN will return an 'affirmation' notice to CDS in order to deem the trade as 'confirmed' on CDSX.

Data Element	Definition
Custodian Account Number	Account number on custodian system that represents individual client or block account
Security Identifer	ISIN is used at the depository
Counterparty CUID	The clearing account setup by each of the CDS participants where the trade will settle and be reconciled to internal records
Settlement Date	The value date that actual settlement takes place at the depository
Quantity	The number of units (equity) or par value (debt) for the trade
Buy or Sell Indicator	Recognized at the depository as 'sender' or 'receiver' on the trade
Currency	The currency of the settlement amount
Net Settlement Amount	Net amount of all charges and related costs that the trade will settle for