

EQUITIES TRADING NOTICE

TSX ALPHA EXCHANGE - IMPLEMENTATION UPDATE

TMX is pleased to announce further details related to the planned changes to the Alpha trading model previously announced in Notices #2014-031 and #2015-004.

As we continue to work through the regulatory approval process in connection with the new Alpha trading model, the tentatively scheduled implementation date of Monday, June 1st, 2015 as previously announced will be rescheduled. The revised launch date will be communicated as soon as possible after the conclusion of the regulatory approval process.

Gateway Test Environment (GTE) Availability

Below are additional details related to the new Alpha trading model on the TMX Quantum XA platform in the Gateway Test Environment (GTE) as outlined in <http://www.tsx.com/resource/en/1074>

Significant Dates

March 9: GTE Order Entry Session Bundles available to distribute to clients
March 12-13: GTE unavailable for technical deployment
March 16: Clients able to connect to Order Entry sessions;
March 16: Feed Recovery session bundles available for distribution to clients
March 20: Symbol Migration completed; Symbols beginning A thru V available on Alpha on Quantum XA

Documentation

Order Entry, Market Data and Service Access Guides are now available on the TMX Document Portal (<https://www.tcbdata.com/TMXEquitymarkets/login.cfm>)

Document Version Numbers are as follows:

Document Name	Version #
TSX FIX4.3 Order Entry Specification	v4.32
TSX FIX4.3 Release Notes	v4.30, v4.32
Broadcast Feed Specification for all Marketplaces	v6.61
Broadcast Feed Release Notes	v6.60, v6.61
TMX Equity Multicast Service Access Guide	v2.3
QRTMD AL1 Functional Specification	v1.11
QRTMD AL2 Functional Specification	v1.11

QRTMD PSSAG	v2.10
Alpha Level 1 Quantumfeed Business Message Specification	v1.11
Alpha Level 2 Quantumfeed Business Message Specification	v1.11
TSX Quantumfeed Service Access Guide	v3.10

Session Bundles

Session Bundles have been requested and will be distributed to current GTE users beginning Monday March 9. If you don't receive session bundles by March 13, please contact TSX Market Operations to request sessions.

GTE Symbol Migration

Symbols beginning with letter W, X, Y Z will remain on Alpha on Quantum. Symbols starting with all other letters will be migrated to Alpha on Quantum XA.

Stream IDs - QuantumFeeds (AQL1, AQL2)

Market	Source ID				
Alpha	A	P2 A Streams (XA)		3131-3134	

Time of Day	Feed	Message	Type	Streams	Notes
3am - 4am	L1	Symbol Status	J	3994 for P2	All symbols
3am - 4am	L2	Symbol Status	J	3994 for P2	All symbols
3am - 4am	L2	Order Book	G	3994 for P2	All open orders
3am - 4am	L1	Equity Quote	W	3994 for P2	
8am - 5:30pm	L1	Equity Trade	s	P2 A streams	
8am - 5:30pm	L1	Equity Trade - Cancelled	t	P2 A streams	
6am - 5:30pm	L1	Stock Status	v	P2 A streams	
4am - 5:30pm	L1	Equity Quote	w	P2 A streams	
6am - 5:30pm	L2	Market State Update	E	3131-3134 for P2	
8am - 5pm	L2	Order Booked	P	P2 A streams	
7am - 5:30pm	L2	Order Cancelled	Q	P2 A streams	
8am - 5pm	L2	Order Price-Time Assigned	R	P2 A streams	
6am - 5:30pm	L2	Stock Status	l	P2 A streams	
8am - 5:30pm	L2	Trade Report	S	P2 A streams	
8am - 5:30pm	L2	Trade Report - Terms	p	P2 A streams	
8am - 5:30pm	L2	Trade Cancelled	T	P2 A streams	
8am - 5:30pm	L2	Trade Cancelled - Terms	q	P2 A streams	
8am - 5:30pm	L2	Trade Correction	U	P2 A streams	
8am - 5:30pm	L2	Trade Correction - Terms	r	P2 A streams	