

## Specification Version Numbers and Summary of Changes

<b>FIX Order Entry</b>					
Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description / Notes
FIX Order Entry	v4.60	7737 (new)	PO Comment	4.1.1 Market/Regular Limit/Short Sell Orders 4.1.2 MBF Orders 4.1.3 Settlement Terms & Non-resident Orders 4.1.4 Buy Item Sell Item, Terms Market Orders 4.1.5 Fill or Kill (FOK) Orders 4.1.6 Immediate or Cancel (IOC) / ByPass Orders 4.1.7 On-Stop Orders 4.1.8 Market on Close (MOC) Orders 4.1.9 Limit on Close (LOC) Orders 4.1.10 Undisplayed Mid-Point, Limit orders 4.2 Order Cancel Request 4.3 Order Cancel Request – MOC/LOC Orders 4.4.1 Modify Market/Regular Limit/Short Sell Orders 4.4.2 Modify MBF Orders 4.4.3 Modify Terms & non-Resident Orders 4.4.5 Modify Regular Order to IOC 4.4.6 Modify On-Stop Order 4.4.7 Modify MOC Orders 4.4.8 Modify LOC Orders 4.4.9 Modify Undisplayed Mid-Point, Limit orders 4.7.1 Order Single Acknowledgement 4.7.3 Execution Report – Replace 4.7.5 Execution Report – Cancelled 4.7.6 Execution Report – Cross Acknowledgement 4.7.7 Execution Report – Cross Interference (Cancelled) Acknowledgement 4.7.8 Execution Report – Partial or Complete Fill 4.7.9 Execution Report – Assign Time Priority 4.7.10 Execution Report – On-Stop Triggered 4.7.11 Execution Report – Reject Messages	Free-form pass-through tag  **The tag will be disseminated on the applicable broadcast feed fully encrypted.
		7738 (new)	PriceBandInst	4.1.1 Market/Regular Limit/Short Sell Orders 4.1.7 On-Stop Order 4.1.10 Undisplayed Mid-Point, Limit orders 4.4.1 Modify Market/Regular Limit/Short Sell Orders 4.4.6 Modify On-Stop Order 4.4.9 Modify Undisplayed Mid-Point, Limit orders 4.7.1 Order Single Acknowledgement 4.7.3 Execution Report – Replace 4.7.5 Execution Report – Cancelled 4.7.8 Execution Report – Partial or Complete Fill 4.7.9 Execution Report – Assign Time Priority 4.7.10 Execution Report – On-Stop Triggered	Instruction to the exchange to either kill or reprice the order when the TSX Marketplace threshold exceeds the price band limit

		111 (change)	MaxFloor	4.1.1 Market/Regular Limit/Short Sell Orders 4.4.1 Modify Market/Regular Limit/Short Sell Orders 4.4.5 Modify Regular Order to IOC 4.7.1 Order Single Acknowledgement 4.7.3 Execution Report – Replace 4.7.5 Execution Report – Cancelled 4.7.8 Execution Report – Partial or Complete Fill 4.7.9 Execution Report – Assign Time Priority  Remove From: 4.1.6 Immediate or Cancel (IOC) / ByPass Orders	Description Change:
		6773 (change)	TSXCrossType	4.5.1 Entering a ByPass Designated Cross / Specialty Cross during Post-Open and Extended Session 4.7.6 Execution Report – Cross Acknowledgement 4.7.8 Execution Report – Partial or Complete Fill	Add Field Value 'R' to designate Regular Intentional crosses; Default value will also be 'R'
		7736 (new)	UndisclTradedVol	4.7.8 Execution Report – Partial or Complete Fill	Portion of traded volume attributed to the undisclosed volume of an Iceberg order  **Currently being populated and disseminated on the applicable broadcast feed fully encrypted
		1138 (new)	DisplayQty	4.7.1 Order Single Acknowledgement 4.7.4 Execution Report - Replace 4.7.5 Execution Report – Cancelled 4.7.8 Execution Report – Partial or Complete Fill 4.7.9 Execution Report – Assign Time Priority	Currently displayed quantity for an Iceberg order
		373 (change)	SessionRejectReason	3.5 Reject (session-level)	Add Field Value '19' – Request Terminated

## Broadcast Feeds

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
Broadcast Feeds	v7.00	16 (change)	ConfirmationType	5.1 Order/Cancel Confirmation Report 5.1.1 On-Stop Order/Cancel ConfirmationReport 5.2 CFO On-Stop Order Confirmation report 5.3 Cross Confirmation report	Remove Field Value 'Frozen'  IIROC has mandated modifications to existing price band Marketplace thresholds. Securities will no longer "freeze".
		390 (change)	CrossType	5.3 Cross Confirmation Report 5.4 Trade report	Add Field Value 'Regular' for Intentional Crosses; default value;
		655 (add)	POComment	5.1 Order/Cancel Confirmation Report 5.1.1 On-Stop Order/Cancel ConfirmationReport 5.2 CFO On-Stop Order Confirmation report 5.3 Cross Confirmation report 5.4 Trade Report 5.11.3 Order Book Feed Message 5.12.1 Order Status Feed Message	Free-form pass-through tag; Fully encrypted
		656 (add)	PriceBandInst	5.1 Order/Cancel Confirmation Report 5.1.1 On-Stop Order/Cancel ConfirmationReport 5.2 CFO On-Stop Order Confirmation report 5.4 Trade Report 5.11.3 Order Book Feed Message 5.12.1 Order Status Feed Message	Instruction to the exchange when an order price exceeds the TSX Marketplace threshold; Fully Encrypted
		163 (change)	PrivateConfirmationType	5.1 Order/Cancel Confirmation Report 5.1.1 On-Stop Order/Cancel ConfirmationReport 5.2 CFO On-Stop Order Confirmation report 5.3 Cross Confirmation report	Remove Field Value 'Frozen'  IIROC has mandated modifications to existing price band Marketplace thresholds. Securities will no longer "freeze".
		105 (change)	ProductType	5.1 Order/Cancel Confirmation Report 5.4 Trade Report 5.5 Stock Status Notification 5.11.2 Symbol Status Feed Message	Add Field Value 'ETF' for Exchange Traded Funds
		616 (change)	ReasonCode	5.1 Order/Cancel Confirmation Report 5.12.1 Order Status Feed Message	Remove Field Value '01' – Killed to avoid freeze; Add Field Value '25' – Killed to avoid exceeding price band limit
		161 (change)	StockState	5.5 Stock Status Notification Message 5.11.2 Symbol Status Feed Message	Remove Field Values 'AuthorizedFrozen', AuthorizedPriceMovementFrozen', 'InhibitedFrozen', 'InhibitedPriceMovementFrozen'
		665 (add)	TestSymbol	5.11.2 Symbol Status Feed Message	Indicates if a symbol is a test symbol or not – Y or N

## QRTMD Feeds

### AL1

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
AL1	v1.20	n/a	Cross Type	Message Type A – Trade Message Type X – Trade Correction	<ul style="list-style-type: none"> <li>Add Value 'R: Regular' - Regular Intentional Crosses</li> </ul>
		n/a	Stock State	Message Type B – Symbol Status	<ul style="list-style-type: none"> <li>Remove value AG – Authorized Frozen</li> <li>Remove value IG – Inhibited Frozen</li> </ul>
		n/a	Product Type		<ul style="list-style-type: none"> <li>Add value F – ETF for Exchange Traded Funds</li> </ul>
		n/a	Test Symbol		<ul style="list-style-type: none"> <li>New Field - Add Values 'Y' and 'N'</li> </ul>
		n/a	Stock State	Message Type D – Stock State	<ul style="list-style-type: none"> <li>Remove value AG – Authorized Frozen</li> <li>Remove value IG – Inhibited frozen</li> </ul>
		n/a	n/a	Section 4.5 Cross Types	<ul style="list-style-type: none"> <li>Add definition for Regular Cross Type</li> </ul>
		n/a	n/a	Section 5.2 Trading Hours	<ul style="list-style-type: none"> <li>Add Note re: special schedule hours</li> </ul>

### AL2

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
AL2	v1.20	665 (new)	TestSymbol	3.2 Symbol Status Message 5 Field Definitions	<ul style="list-style-type: none"> <li>New Field - Add Values 'Y' and 'N'</li> </ul>
		390 (change)	CrossType	3.5 Trade report 5 Field Definitions	<ul style="list-style-type: none"> <li>Add Field Value 'Regular' for Intentional Crosses; default value;</li> </ul>
		161 (change)	StockState	3.2 Symbol Status Message 3.6 Stock Status Notification 5 Field Definitions	<ul style="list-style-type: none"> <li>Remove Field Values 'AuthorizedFrozen', 'InhibitedFrozen'</li> </ul>
		105 (change)	ProductType	3.2 Symbol Status Message 5 Field Definitions	<ul style="list-style-type: none"> <li>Add Field Value 'ETF' – for Exchange Traded Funds</li> <li>Remove CDNX-Equity and CDNX-Debenture</li> </ul>
		n/a	n/a	MBX Notification	<ul style="list-style-type: none"> <li>Section removed</li> </ul>

### TL1 / CL1

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
TL1/CL1	v1.60	n/a	Product Type	3.1 Message Type A – Trade 3.2 Message Type B – Symbol Status 3.4 Message Type D – Stock State 3.8 Message Type H – Trade Cancellation 3.11 Message Type X – Trade Correction	<ul style="list-style-type: none"> <li>Add Value 'F' – ETF for Exchange Traded Funds</li> </ul>

		n/a	Cross Type	3.1 Message Type A – Trade 3.11 Message Type X – Trade Correction	<ul style="list-style-type: none"> <li>Add Value 'R' – Regular for Intentional Crosses</li> </ul>
		n/a	Stock State	3.2 Message Type B – Symbol Status 3.5 Message Type D – Stock State	<ul style="list-style-type: none"> <li>Remove value AG – Authorized Frozen</li> <li>Remove value IG – Inhibited frozen</li> </ul>
				3.4 Message Type CA – MOC Price Movement Delay	<ul style="list-style-type: none"> <li>Remove value AF – Authorized Price Movement Frozen</li> <li>Remove value IF – Inhibited Price Movement Frozen</li> </ul>
		n/a	Test Symbol	3.2 Message Type B – Symbol Status	<ul style="list-style-type: none"> <li>New Field - Add Values 'Y' and 'N'</li> </ul>
		n/a	n/a	3.3 Message Type C – MOC Imbalance Notification	<ul style="list-style-type: none"> <li>Add Note: The message will be disseminated at 4:00pm for Closing Delayed Stocks. The Imbalance Reference Price at that time is the Last Sale Price of the symbol</li> </ul>
		n/a	n/a	4.5 Cross Types	<ul style="list-style-type: none"> <li>Add definition of Regular cross</li> </ul>
		n/a	n/a	6.2 Trading Hours	<ul style="list-style-type: none"> <li>Add Note re: special schedule hours</li> </ul>

**TL2 / CL2**

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
TL2/CL2	v1.50	665 (new)	TestSymbol	3.2 Symbol Status Message 5 Field Definitions	<ul style="list-style-type: none"> <li>New Field - Add Values 'Y' and 'N'</li> </ul>
		390 (change)	CrossType	3.5 Trade report 5 Field Definitions	<ul style="list-style-type: none"> <li>Add Field Value 'Regular'; value for all non-specialty crosses</li> </ul>
		161 (change)	StockState	3.2 Symbol Status Message 3.6 Stock Status Notification 5 Field Definitions	<ul style="list-style-type: none"> <li>Remove Field Values 'AuthorizedFrozen', 'InhibitedFrozen', Authorized PriceMovementFrozen, InhibitedPriceMovementFrozen</li> </ul>
		105 (change)	ProductType	3.2 Symbol Status Message 3.4 Order/Cancel Confirmation 3.5 Trade Report 3.6 Stock Status Notification 5 Field Definitions	<ul style="list-style-type: none"> <li>Add Field Value 'ETF' for Exchange Traded Funds</li> <li>Remove CDNX-Equity and CDNX Debenture</li> </ul>

**TRD / VRD / TX1**

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
TRD/VRD	v1.22	n/a	n/a	3.1 Message Type MD – Equity Dividend	<ul style="list-style-type: none"> <li>Remove TSX-listed from Note</li> </ul>
		n/a	n/a	3.6 Message Type M – SOD/EOD Equity Summary	<ul style="list-style-type: none"> <li>Remove Note: "Dividend and annual earnings information is available only for listed securities."</li> <li>Removed 'TSX' from the note</li> </ul>

		n/a	n/a	3.8 Message Type S1- Real Time Statistics	<ul style="list-style-type: none"> <li>Remove Note "Total Return YTD and Total Trailing Return are not available on VRD. The respective fields will be blank"</li> </ul>
		n/a	n/a	5.2 Trading Hours	<ul style="list-style-type: none"> <li>Add Note: If the Market operates on a special schedule the trading hours will be adjusted accordingly and communicated via a notice"</li> </ul>
Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
TX1	v1.17	n/a	Net Change	3.1.1 Message Type K – S&P/TSX Official Index Level	<ul style="list-style-type: none"> <li>Change the field format to +/- NNNNDD</li> </ul>

## Quantumfeeds (Binary)

### AQL1

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
AQL1	v1.20	n/a	n/a	3.3 Trade	Section renamed from Equity Trade
		n/a	n/a	3.4 Trade Cancelled	Section renamed from Equity Trade Cancelled
		n/a	Trade Number	3.3 Trade 3.4 Trade Cancelled 4 Field Definitions	<ul style="list-style-type: none"> <li>Unique Identifier per stock for each trade</li> </ul>
		n/a	ProductType	3.2 Symbol Status 4 Field Definitions	<ul style="list-style-type: none"> <li>New Field</li> </ul>
		n/a	Stock State	3.2 Symbol Status 3.5 Stock Status 4 Field Definitions	<ul style="list-style-type: none"> <li>Remove value AG – Authorized Frozen</li> <li>Remove value IG – Inhibited Frozen</li> </ul>
		n/a	Test Symbol	3.2 Symbol Status 4 Field Definitions	<ul style="list-style-type: none"> <li>New Field - Add Values 'Y' and 'N'</li> </ul>
		n/a	Cross Type	3.3 Trade 4 Field Definitions	<ul style="list-style-type: none"> <li>Added value 'R' – regular intentional crosses</li> </ul>

### AQL2

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
AQL2	v1.20	n/a	n/a	3.3(old) Special Market/Stock State Messages, Including sub-sections 3.3.1, 3.3.2, 3.3.3	<ul style="list-style-type: none"> <li>Remove message type</li> </ul>
		n/a	ProductType	3.2.1 Symbol Status 4 Field Definitions	<ul style="list-style-type: none"> <li>New Field</li> </ul>
		n/a	Stock State	3.2.1 Symbol Status 3.3.5 Stock Status 4 Field Definitions	<ul style="list-style-type: none"> <li>Remove value AG – Authorized Frozen</li> <li>Remove value IG – Inhibited Frozen</li> </ul>
		n/a	Calculated Opening Price	4 Field Definitions	<ul style="list-style-type: none"> <li>Remove Field</li> </ul>
		n/a	Cross Type	3.3.6 Trade Report 3.3.7 Trade Report – Terms 3.3.10 Trade Correction 3.3.11 Trade Correction - Terms 4 Field Definitions	<ul style="list-style-type: none"> <li>Add Value 'R' – Regular for Intentional Crosses</li> </ul>
		n/a	Test Symbol	3.2.1 Symbol Status 4 Field Definitions	<ul style="list-style-type: none"> <li>New Field - Add Values 'Y' and 'N'</li> </ul>

### TQL1/VQL1

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
TQL1 VQL1	v1.30	n/a	Stock State	3.2 Symbol Status 3.6 Stock Status 4 Field Definitions	<ul style="list-style-type: none"> <li>Remove value AG – Authorized Frozen</li> <li>Remove value IG – Inhibited Frozen</li> </ul>

					<ul style="list-style-type: none"> <li>Remove value AF – Authorized Price Movement Frozen</li> <li>Remove value IF – Inhibited Price Movement Frozen</li> </ul>
		n/a	Test Symbol	3.2 Symbol Status 4 Field Definitions	<ul style="list-style-type: none"> <li>New Field - Add Values 'Y' and 'N'</li> </ul>
		n/a	Cross Type	4 Field Definitions	<ul style="list-style-type: none"> <li>Add Value 'R' - Regular</li> </ul>
		n/a	Trade Number	3.3 Trade 3.4 Trade Cancelled 4 Field Definitions	<ul style="list-style-type: none"> <li>Unique Identifier per stock for each trade</li> </ul>
		n/a	ProductType	3.2 Symbol Status 4 Field Definitions	<ul style="list-style-type: none"> <li>Add value F - ETF</li> </ul>
		n/a	n/a	2.1 Business Message Types	<ul style="list-style-type: none"> <li>For MOC Imbalance Message, expand description to include "and again for Closing Delayed Stocks"</li> </ul>

**TQL2/VQL2**

Document	Version	Tags Added / Updated	Field Name	Impacted Messages	Description
TQL2 VQL2	V2.30	n/a	Stock State	3.2.1 Symbol Status 3.4.9 Stock Status 4 Field Definition	<ul style="list-style-type: none"> <li>Remove value AG – Authorized Frozen</li> <li>Remove value IG – Inhibited Frozen</li> <li>Remove value AF – Authorized Price Movement Frozen</li> <li>Remove value IF – Inhibited Price Movement Frozen</li> </ul>
		n/a	Test Symbol	3.2.1 Symbol Status 4 Field Definitions	<ul style="list-style-type: none"> <li>New Field - Add Values 'Y' and 'N'</li> </ul>
		n/a	ProductType	3.2.1 Symbol Status 3.4.9 – Stock Status 3.4.10 – Trade Report 3.4.12 – Trade Cancel 3.4.14 – Trade Correction 4 Field Definitions	<ul style="list-style-type: none"> <li>Add value F - ETF</li> </ul>
		n/a	n/a	2.1 Business Message Types	<ul style="list-style-type: none"> <li>For MOC Imbalance Message, expand description to include "and again for Closing Delayed Stocks"</li> </ul>
		n/a	Cross Type	3.4.10 – Trade Report 3.4.12 – Trade Cancel 3.4.14 – Trade Correction 4 Field Definitions	<ul style="list-style-type: none"> <li>Add Value 'R' – Regular for Intentional Crosses</li> </ul>