

TMX Operational Notice

Technical Changes for Enhancements to TSX/TSXV Dark Trading Functionality - CMO Order Type and Cancel on Disconnect Functionality

Further to Equities Trading Notices [2017-042](#), [2018-004](#) and [2018-009](#), TMX is pleased to outline the implementation details and technical changes for the Contra Midpoint Only (CMO) order type and the automatic unblocking of order entry sessions that trigger Cancel on Disconnect (COD).

The automatic unblocking of COD sessions for TSX, TSXV and TSX Alpha will be available in GTE on **Friday April 27th, 2018** and implemented in production on **Monday June 04, 2018**. This enhancement will automatically unblock order entry sessions that have triggered COD once the following conditions have been met:

- All outstanding COD eligible orders have been cancelled.
- 10 milliseconds has elapsed.

Clients will no longer be required to contact TMX Market Operations to request to have COD sessions unblocked.

The production implementation date for CMO functionality on TSX and TSXV is **Monday June 04, 2018**. This functionality is currently available in our Gateway Testing Environment (GTE). As a result, the following data feed and order entry changes will be implemented in production:

NOTE: Feeds with fixed length format (TL1, CL1, TQL1, TQL2, VQL1, VQL2), an additional byte will be added to all messages on impacted Message Types. Client feed handlers must be adjusted to process this additional byte.

Data Feed Changes				
Specification Name	Version	Impacted Section / Message Type	Impacted Field / Tag / Table	Notes
Broadcast Feed - TBF/CBF	v8.2	5.4 Trade Report	Tag 684 - IsMidOnly	Add new field to PublicContent (not supported by Alpha)
		5.1 Order/Cancel Confirmation Report	Tag 597	Add new value "C"
		5.4 Trade Report		
		5.11.3 Order Book Feed Message		
		5.12.1 OrderStatus Feed Message		
QRTMD - TL1/CL1	v2.1	A: Trade X: Trade Correction	IsMidOnly	Add new field
QRTMD - TL2/CL2	v2.2	3.5 Trade Report	Tag 684 - IsMidOnly	Add new field
BinaryFeed - TQL1/VQL1	v2.1	3.3 Trade	IsMidOnly	Add new field
BinaryFeed - TQL2/VQL2	v3.1	3.4.10 Trade Report	Is Mid Only	Add new field
		3.4.14 Trade Correction		

FIX Order Entry Changes					
Document	Version	Tag Added / Updated	Field Name	Impacted Messages	Description / Notes
FIX Order Entry	v5.0	7723 (Change)	TSXPegType	4.1.10 Dark orders	Added new value "C"
				4.4.9 Modify - Dark 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 to an Order	

Updated order entry and feed specifications reflecting this enhancement are available through the TMX Equity Markets Documentation Portal [here](#). Please ensure operational readiness for these changes by the above production implementation date.