



TSX PRODUCT ANNOUNCEMENT

Notice 2018-007

August 9, 2018

New Trade Type Markers to Identify Opening and Closing Auction Trades

TMX Group is pleased to announce the availability of a new marker to distinguish between executions occurring during the **Market On Open (MOO)** auction and in the **Market on Close (MOC)** auction. This marker will provide further transparency to dealers to identify Market on Close (MOC) trades, differentiating between opening and closing fills on the Broadcast market data feeds (TBF, CBF) and FIX Order Entry channels.

These markers will be provided in the ExchangeAdmin tag, position 9 (nine) - Trade Type. ExchangeAdmin is a private, encrypted field. We will look to make this data available on a public field in a later release.

See table below for specific details by product.

Product Name	Affected Tag Name / Number	Trade Type Values	Updated Specification Version
Broadcast Feeds (TBF, CBF)*	Exchange - Admin / Tag380	'O' - Opening 'C' - Closing	v8.2.1
FIX Order Entry	TSXExchangeAdmin / Tag6780	'O' - Opening 'C' - Closing	v5.2.1

* TSX Alpha Broadcast Feed (ABF) is not impacted as this marketplace does not have opening and closing auctions

In addition, and as a result of the above changes, in Position 2 “Trading Session” the definition of value ‘O’ will be changed from Opening to Auction

Important Dates

GTE Availability: Friday August 17, 2018

Production Availability: Monday October 22, 2018

Specifications

Updated specifications can be found on the [TMX Webstore](#). Clients should switch to the FUTURE tab in the upper right side to see the specifications for this release.

For more information regarding these changes, please contact [TMX Market Operations](#) at (416) 947-4705.

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