



# Incident Report

October 7th, 2019

## **Incident Summary:**

At 4:00 p.m. one of our stock groups failed to transition to the Calculated Closing Price (“CCP”) Determination market state. As a result, the TSX Market On Close (“MOC”) Facility did not run for the securities included in that stock group. After a thorough investigation, the decision was made to utilize our contingency plan for MOC processing. The impacted stock group was put back into the proper market state, thus allowing the CCP to execute.

At 4:40 p.m. MOC was successfully run for the impacted stock group. Of the five MOC eligible securities (see list below) one went into a Price Movement Extension (“PME”) as expected and closed at 4:45 p.m. External notification was disseminated with the correct closing prices at 4:59 p.m..

## **Services Impacted:**

TSX MOC processing was delayed by 40 minutes on the following 5 securities (or 45 minutes in the event of a PME).

1. TFII
2. WCP
3. WEED
4. \*WSP
5. WTE

\*Moved to PME and closed at 4:45

**Problem Analysis:**

An operating system (OS) upgrade was applied to middleware devices within the trading complex over the weekend with full validation. A behavioural difference with the new OS contributed to the market state transition failure.

**Resolution:**

1. The change from the weekend was rolled back on the evening of October 7
2. Data integrity checks were completed
3. Start-up validation of the entire trading enterprise was completed this morning with no issues to report

If you need assistance with order or trade reconciliation, please contact the Trading Services desk at 416-947-4357.