

TMX Information Processor

TMX INFORMATION PROCESSOR - Specification Updates to CDF and CLS

Attention TMX Information Processor Clients

Please be advised that TMX IP has been notified that the planned CSE update to the TMX IP feeds effective April 24, 2020 have been rescheduled for release on June 5, 2020.

Please find below a summary table which outlines the updated versions of the specifications/guidelines, planned future updates to the specifications/guidelines, and the reasons for the updates. The specifications/guidelines have been changed slightly from prior communications and we recommend clients retrieve the latest versions from the document portal on the TMX Webstore.

| TMX IP Specification | Current Version | Future Versions and Effective Dates | Reasons for Specification Changes |
|------------------------------|-----------------|-------------------------------------|--|
| CDF Functional Specification | 6.1 | 6.3 (June 5, 2020) | Section 7.0- Added new field definitions to MarketState (tag 159) "CCP Session Trade" Section 7.0- Removed field definitions to MarketState (tag 159) "Not Opening Trade" |
| CLS Functional Specification | 3.5 | 3.7 (June 5, 2020) | Section 8.0 - Added new field definitions to MarketState (tag 159) "CCP Session Trade" Section 8.0 – Removed field definitions to MarketState (tag 159) "Not Opening Trade" |

