TSX-FIX

Specification and Business Design Guide

**TMX Group Implementation of the
Financial Information Exchange Protocol v4.2
For Use Only with the Quantum Platform**

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Chapter 1 Overview

This document describes the implementation of the Financial Information Exchange (FIX) protocol to both TSX and TSX Venture Exchange.

1.1 Using this document

This document is based on the FIX 4.2 version specifications written by FIX Protocol Limited (FPL). Unless otherwise stated, readers should refer to the FIX v4.2 Specification as the basis for any communications and development.

FIX message format and delivery is the same as FIX v4.2 (used by TSX and TSX Venture Exchange under license) with noted exceptions, which depict TSX-FIX Implementation information.

For information about Administrative messages, refer to the FIX v4.2 Specification.

Business Content messages are described by a sequence diagram and detailed order input including: the tag number, required field information, and comments or descriptions of the tag or values. Multiple order entry messages have been identified to explain the order entry rules to TSX and TSX Venture Exchange. Execution reports are described in a section following the input section. Execution Report messages that are initiated by the trading systems or Exchange Customer Service staff are included and detailed in this section.

The Data Dictionary contains *all* tags that are supported in the TSX-FIX Protocol implementation. User-defined fields have been created to support TSX and TSX Venture Exchange functionality and trading rules.

The appendices, which are titled the same as in the FIX v4.2 specification, describe the TSX-FIX Protocol implementation and supported Order State Management features.

1.2 Intended audience

This specification is intended for use only with the Quantum™ platform. For the Quantum XA™ platform, refer to the 4.x specification series.

This specification is written with five audiences in mind: business analysts, system architects, programmer analysts, quality assurance analysts, and operational analysts.

- **Business analysts** should focus primarily on Chapter 4, “Business Content Messages” and Chapter 5, “Field Definitions”. These two chapters define how the trading information is represented in TSX-FIX. Business analysts should also be familiar with the trading rules in place for the exchange that the TSX-FIX implementation is to operate with, because these rules are beyond the scope of the TSX-FIX specification.

- **System architects** need to examine all aspects of the specification to determine where in their site's trading system the TSX-FIX functionality is to be implemented. Careful study of the layering architecture presented in this specification will aid in this task.
- **Programmer analysts** should be familiar with the entire specification.
- **Quality Assurance analysts** need to examine all aspects of the specification to determine where to focus their testing of the TSX-FIX functionality that is to be implemented.
- **Operational analysts** should be familiar with the entire specification, but should pay close attention to session establishment/dissolution and security.

Chapter 2 FIX Message Format and Delivery

This section provides an overview of the TSX-FIX message format and the session protocol used by TSX-FIX.

2.1 Message format

- **Currency:** String field representing a currency type.

Valid values: *Not supported by TSX-FIX. The Currency will default to the stock currency.*

- **Exchange:** String field (see definition of “String” above) representing a market or exchange.

  Valid values: ***Not supported by TSX-FIX.***
- **TSX-FIX Implementation—UTCTimestamp:** Time/date combination represented in UTC (Universal Time Coordinated, also known as “GMT”) in YYYYMMDD-HH:MM:SS.sss (milliseconds) format, colons, dash, and period required.

Valid values:

- YYYY = 0000-9999
- MM = 01-12
- DD = 01-31
- HH = 00-23
- MM = 00-59
- SS = 00-60 (60 only if UTC leap second)
- sss = 000-999 (indicating milliseconds).

2.1.1 Sequence numbers

All FIX messages are identified by a unique sequence number. Sequence numbers are initialized at the start of each FIX session (see the section “Session protocol” on page 13) starting at 1 (one) and increment throughout the session. Monitoring sequence numbers enables parties to identify and react to missed messages and to gracefully synchronize applications when reconnecting during a FIX session.

TSX-FIX Implementation: The TSX sequence number is reset to 1 at the beginning of every business day.

Each session establishes an independent incoming and outgoing sequence series; participants will maintain a sequence series to assign to outgoing messages and a separate series to monitor for sequence gaps on incoming messages.

2.1.2 Encryption

TSX-FIX Implementation: There will be no encryption.

2.1.3 User-defined fields

To provide maximum flexibility for its users, the FIX protocol accommodates user-defined fields. These fields are intended to be implemented between consenting trading partners and should be used with caution to avoid conflicts, which will arise as multiple parties begin implementation of the protocol. It is suggested that if trading partners find that particular user-defined fields add value, they should be recommended to the FIX Technical Committee for inclusion in a future FIX version.

TSX-FIX Implementation: The tag numbers 6750 to 6799 and 7710 to 7739 have been reserved for use with user-defined fields, which are used as part of inter-firm communication. These tags are registered/reserved in the FIX website.

The tag numbers greater than or equal to 10000 have been reserved for internal use (within a single firm) and do not need to be registered/reserved via the FIX website.

2.2 Session protocol

TSX uses NTP (Network Time Protocol) to synchronize time across all of its application servers, including the HP NonStop platform. TSX gathers its time protocol from three stratum 1 sources.

They are:

- National Resource Council in Ottawa
- GPS Service
- Stratum 1 service in Boulder Colorado

The NTP Protocol picks the best time and propagates throughout our various systems. This is done every 1024 seconds for our UNIX and Windows servers. HP NonStop queries the time server every night at midnight and re-syncs automatically.

For a description of the TSX/FIX session protocol and Administrative message validations, see Appendix E: “Session Protocol and Administrative Message Validation” on page 287.

2.3 TSX-FIX message header

Each administrative or application message begins with a TSXFIXHeader. The header identifies the message type, length, destination, sequence number, origination point, and time.

Two fields help with resending messages.

- **PossDupFlag** is set to Y when resending a message as the result of a session-level event (that is, the retransmission of a message reusing a sequence number).
- **PossResend** is set to Y when reissuing a message with a new sequence number (for example, resending an order).

The receiving application should process these messages as follows:

- **PossDupFlag**: If a message with this sequence number has been previously received, ignore message, if not, process normally.
- **PossResend**: Forward the message to the application and determine if it was previously received (that is, verify the order ID and parameters).

Table 1: TSX-FIX message header format

Tag	Field Name	Req'd	Comments
8	BeginString	Y	FIX.4.2 *(Always unencrypted, must be first field in message)*
9	BodyLength	Y	*(Always unencrypted, must be second field in message)*
35	MsgType	Y	*(Always unencrypted, must be third field in message)*
49	SenderCompID	Y	*(Always unencrypted)*
56	TargetCompID	Y	*(Always unencrypted)*
34	MsgSeqNum	Y	
50	SenderSubID	Y	Unencrypted, FIX Address, assigned by TSX for authentication purposes
52	SendingTime	Y	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as 'GMT')
57	TargetSubID	Y	Unencrypted, FIX Address, assigned by TSX for authentication purposes
122	OrigSendingTime	N	The original UTC timestamp when transmitting orders as the result of a resend request. **Note:** For a retransmitted message, the value of TransactTime is the time of the retransmission, not the transmission time of the original message.
43	PossDupFlag	N	Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request.
97	PossResend	N	Required when message may be duplicate of another message sent under a different sequence number.
369	LastMsgSeqNum Processed	N	The last MsgSeqNum value received and processed. Can be specified on every message sent. Useful for detecting a backlog with counterparty.

2.4 Standard message trailer

Each message, administrative or application, ends with a standard trailer. The trailer is used to segregate messages and contains the three-digit character representation of the CheckSum value.

Table 2: Standard trailer format

Tag	Field Name	Req'd	Comments
10	CheckSum	Y	(Always unencrypted, always last field in message)

Chapter 3 Administrative Messages

Administrative messages address the utility needs of the protocol. Sections 3.1 through 3.7 describe each message and provide the message layout.

Administrative messages are generated from both sides of the connection.

3.1 Heartbeat

Heartbeat messages are used to monitor the status of the communication link and identify when the last of a string of messages was not received.

When either end of a FIX connection has not sent any data for `[HeartBtInt]` seconds, it transmits a Heartbeat message. When either end of the connection has not received any data for (`HeartBtInt` + "some reasonable transmission time") seconds, it transmits a Test Request message. If there is still no Heartbeat message received after (`HeartBtInt` + "some reasonable transmission time") seconds, the connection should be considered lost and corrective action should be initiated. If `HeartBtInt` is set to zero, no regular heartbeat messages are generated.

Note: A Test Request message can still be sent independently of the value of the `HeartBtInt`, which forces a Heartbeat message.

Heartbeat messages issued as the result of Test Request must contain the `TestReqID` transmitted in the Test Request message. This is useful to verify that the Heartbeat is the result of the Test Request and not as the result of a regular timeout.

Table 3: Heartbeat message format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 0
112	TestReqID	N	Required when the heartbeat is the result of a Test Request message.
	Standard Trailer	Y	

3.2 Logon

The Logon message authenticates a user establishing a connection to a remote system. The Logon message must be the first message sent by the application requesting to initiate a FIX session.

The `HeartBtInt` (108) field is used to declare the time-out interval for generating heartbeats (the same value must be used by both sides). The `HeartBtInt` value should be agreed upon by the two firms and specified by the Logon initiator and echoed back by the Logon acceptor.

Upon receipt of a Logon message, the session acceptor authenticates the party requesting connection and issues a Logon message as acknowledgment that the connection request has been accepted. The acknowledgment Logon message can also be used by the initiator to validate that the connection was established with the correct party.

The session acceptor must be prepared to immediately begin processing messages after receipt of the Logon. The session initiator can choose to begin transmission of FIX messages before receipt of the confirmation Logon message; however, it is recommended that normal message delivery wait until after the return Logon message is received.

The Logon message can be used to specify the `MaxMessageSize` supported (for example, it can be used to control fragmentation rules for very large messages that support fragmentation). It can also be used to specify the `MsgTypes` supported for both sending and receiving.

Note: Tag 383 `MaxMessageSize`, tag 384 `NoMsgTypes`, and subset tags 372 `RefMsgType` and 385 `MsgDirection` are not supported on inbound message input.

Table 4: Logon message format

Tag	Field Name		Req'd	Comments
	TSXFIXHeader		Y	MsgType = A
98	EncryptMethod		Y	*(Always unencrypted)*
108	HeartBtInt		Y	**Note:** same value must be used by both sides
383	MaxMessageSize		N	Can be used to specify the maximum number of bytes supported for messages received
384	NoMsgTypes		N	Specifies the number of repeating MsgTypes specified
→	***372***	***RefMsgType***	N	Specifies a specific, supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message
→	***385***	***MsgDirection***	N	Indicates direction (send vs. receive) of a supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message
	Standard Trailer		Y	

3.3 Test Request

The Test Request message forces a Heartbeat message from the opposite application. The Test Request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request message with a Heartbeat message containing the `TestReqID`.

The `TestReqID` verifies that the opposite application is generating the Heartbeat message as the result of the Test Request message and not a normal time out. The opposite application includes the `TestReqID` in the resulting Heartbeat message. Any string can be used as the `TestReqID` (one suggestion is to use a time stamp string).

Table 5: Test Request message format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 1
112	TestReqID	Y	
	Standard Trailer	Y	

3.4 Resend Request

The Resend Request message is sent by the receiving application to initiate the retransmission of messages. This function is utilized:

- If a sequence number gap is detected
- If the receiving application lost a message
- As a function of the initialization process

The Resend Request message can be used to request:

- A single message
- A range of messages
- All messages after a particular message

The sending application may wish to consider the message type when resending messages; for example, if a new order is in the resend series and a significant time period has elapsed since its original inception, the sender may not wish to retransmit the order given the potential for changed market conditions. (Use the Sequence Reset-GapFill message to skip messages that a sender does not wish to resend.)

Note: *It is imperative that the receiving application process messages in sequence order.* For example, if message number 7 is missed and 8-9 are received, the application should ignore 8 and 9 and ask for a resend of 7-9, or, preferably, 7-0 (0 represents infinity). *This latter approach is strongly recommended* to recover from out-of-sequence conditions, because it allows for faster recovery in the presence of certain race conditions when both sides are simultaneously attempting to recover a gap.

- **To request a single message**: BeginSeqNo = EndSeqNo
- **To request a range of messages**: BeginSeqNo = first message of range, EndSeqNo = last message of range

- **To request all messages after a particular message**: BeginSeqNo = first message of range, EndSeqNo = 0 (represents infinity).

A Session Recovery Queue Depth (SRQD) will be configured to support recovery for any transient disconnections. With this SRQD model. the maximum queue depth may be exceeded, causing aged messages to become unavailable and unrecoverable.

Note: For detailed information regarding Session Recovery Queue Depth (SRQD, e contact TSX Trading Services.

Table 6: Resend Request message format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 2
7	BeginSeqNo	Y	
16	EndSeqNo	Y	
	Standard Trailer	Y	

3.5 Reject (session-level)

Issue a Reject message when a message is received but cannot be properly processed because of a session-level rule violation. An example of when a Reject message may be appropriate would be the receipt of a message with invalid basic data (for example, MsgType=&) which successfully passes decryption, CheckSum, and BodyLength checks. As a rule, messages should be forwarded to the trading application for business-level rejections whenever possible.

Rejected messages should be logged and the incoming sequence number incremented.

Note: The receiving application should disregard any message that is garbled, cannot be parsed, or fails a data integrity check. Processing of the next valid FIX message causes detection of a sequence gap and a Resend Request is generated. Logic will be included in the FIX engine to recognize the possible infinite resend loop, which may be encountered in this situation.

Generation and receipt of a Reject message indicates a serious error that may be the result of faulty logic in either the sending or receiving application.

If the sending application chooses to retransmit the rejected message, it should be assigned a new sequence number and sent with PossResend=Y.

Note: *Whenever possible, it is strongly recommended that the cause of the failure be described in the Text field* (for example, INVALID DATA - FIELD 35).

If a received application-level message fulfils session-level rules, it should then be processed at a business-message level. If this processing detects a rule violation, a business-level reject should be issued. Many business-level messages have specific “reject” messages, which should be used. All others can be rejected at a business-level via the Execution Report Reject message, as described in section 4.7.13 on page 200.

If a business message is received, and it fulfils session-level rules, but the message cannot be communicated to the business-level processing system, an issue an Execution Report Reject Message = “Application not available at this time”.

Table 7: Scenarios for session-level Reject message

SessionRejectReason
0 = Invalid tag number
1 = Required tag missing
2 = Tag not defined for this message type
3 = Undefined Tag
4 = Tag specified without a value
5 = Value is incorrect (out of range) for this tag
6 = Incorrect data format for value
7 = Decryption problem
8 = Signature problem
9 = CompID/SubID problem
10 = SendingTime accuracy problem
11 = Invalid MsgType
Note: Other session-level rule violations may exist in which case SessionRejectReason is not specified.

Table 8: Reject Message format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 3
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order. It is unique per broker, not per symbol.
45	RefSeqNum	Y	MsgSeqNum of rejected message
371	RefTagID	N	The tag number of the FIX field being referenced.
372	RefMsgType	N	The MsgType of the FIX message being referenced.
373	SessionRejectReason	N	The reason for a session-level Reject message.
58	Text	N	Where possible, message to explain reason for rejection
	Standard Trailer	Y	

3.6 Sequence Reset

The Sequence Reset message is used by the sending application to reset the incoming sequence number on the opposite side. This message has two modes:

- **Sequence Reset-Gap Fill**: when GapFillFlag is Y
- **Sequence Reset-Reset**: when GapFillFlag is N or not present.

Use the Sequence Reset-Reset mode *only* to recover from a disaster situation that cannot otherwise be recovered from though the Gap Fill mode. The Sequence Reset message can be used in the following situations:

- During normal resend processing, the sending application may choose not to send a message (for example, an aged order). Use the Sequence Reset – Gap Fill mode to mark the place of that message.
- During normal resend processing, a number of administrative messages are not resent. Use the Sequence Reset – Gap Fill message to fill the sequence gap created.
- In the event of an application failure, it may be necessary to force synchronization of sequence numbers on the sending and receiving sides through the use of Sequence Reset – Reset.

The sending application initiates the sequence reset. *The message in all situations specifies* `NewSeqNo` *to reset as the value of the* **next** *sequence number immediately following the messages and/or sequence numbers being skipped.*

If the `GapFillFlag` field is not present (or set to N), it can be assumed that the purpose of the sequence reset message is to recover from an out-of-sequence condition. Ignore the `MsgSeqNum` in the header (that is, the receipt of a Sequence Reset - Reset message with an out-of- sequence `MsgSeqNum` should not generate resend requests). **Do not use** *Sequence Reset – Reset as a normal response to a Resend Request (use Sequence Reset – Gap Fill instead). Use Sequence Reset – Reset* **only** *to recover from a disaster situation that cannot be recovered through the use of Sequence Reset – Gap Fill. Note that the use of Sequence Reset – Reset may result in lost messages*

If the `GapFillFlag` field is present (and equal to Y), the `MsgSeqNum` should conform to standard message sequencing rules (that is, the `MsgSeqNum` of the Sequence Reset-GapFill message should represent the beginning `MsgSeqNum` in the GapFill range, because the remote side is expecting that next message).

The sequence reset can only increase the sequence number. If a sequence reset is received attempting to decrease the next expected sequence number, reject the message rejected and treat it as a serious error. It is possible to have multiple Resend Request messages issued in a row (for example, 5 to 10 followed by 5 to 11). If sequence numbers 8, 10, and 11 represent application messages while the 5-7 and 9 represent administrative messages, the series of messages as result of the Resend Request may appear as SeqReset-GapFill with NewSeqNo of 8, message 8, SeqReset-GapFill with NewSeqNo of 10, and message 10. This could then followed by SeqReset-GapFill with NewSeqNo of 8, message 8, SeqReset-GapFill with NewSeqNo of 10, message 10, and message 11. You must be careful to ignore the duplicate SeqReset-GapFill which is attempting to lower the next expected sequence number. Detect this by checking to see if the `MsgSeqNum` is less than expected. If so, the SeqReset-GapFill is a duplicate and should be discarded.

Table 9: Sequence Reset message format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 4
123	GapFillFlag	N	
36	NewSeqNo	Y	
	Standard Trailer	Y	

3.7 Logout

The Logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of Logout messages should be interpreted as an abnormal condition.

Before closing the session, the logout initiator should wait for the opposite side to respond with a confirming Logout message. This gives the remote end a chance to perform any Gap Fill operations that may be necessary. The session may be terminated if the remote side does not respond in an appropriate time frame.

After sending the Logout message, the logout initiator should not send any messages unless requested to do so by the logout acceptor via a ResendRequest message.

Table 10: Logout message format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 5
58	Text	N	
	Standard Trailer	Y	

Chapter 4 Business Content Messages

This section describes Business Content messages, which are the order entry or market command messages that are exchanged between the TSX-FIX client and the server. Pending Cancel Restatement messages are configurable by the PO SenderSubID. Also described is unsolicited private message sent by the server to traders when a spread goal violation occurs.

Note: The `TSXBrokerNumber` of the TSX-FIX client system is inferred from the FIX Address of the client. It is an internal number assigned by exchanges to identify a Member Firm or Participating Organization.

The Order State for Good Till (GT) Orders

The underlying business assumption of orders that can trade over multiple days, such as Good Till Cancelled (GTC) and Good Till Date (GTD) orders expiring on a future trading date (henceforth referred to as GT orders) is that a GT order that is not fully executed and has not been cancelled and has not expired on a given day remains good for the broker to execute the following day. When the `ExpireDate` or `ExpireTime` of a Good Till Date order is reached, or a GTC order reaches a maximum age, the order is considered expired.

- **GTC order:** A Good Till Cancelled, also referred to as an open order, will remain in the system until the date that it is filled or a maximum of 90 days from its date of entry, whichever happens first.
- **GTD order:** A Good Till Date, order will remain in the system until it is either filled or until the date specified, at which time it is automatically cancelled by the system. Orders with GTD dated beyond 90 days from its date of entry are rejected.

4.1 New Order – Single

The TSX-FIX client sends a new order to buy, sell, or short sell a security, which may include special clearing/settlement terms. The following types of new orders are described in this section. Sequence diagrams depict the message flow between TMX and the TSX-FIX client.

- Market/Regular Limit/Short Sell orders
- Must Be Filled Order (MBF) - not supported by TMX Select
- Settlement Terms and Non-Resident Orders - not supported by TMX Select
- Buy Item | Sell Item Special Terms Market - not supported by TMX Select
- Fill or Kill Order (FOK)
- Immediate or Cancel order (IOC) and/or ByPass
- On-Stop order - not supported by TMX Select
- Market on Close order - not supported by TMX Select
- Limit on Close order - not supported by TMX Select
- Undisplayed Mid-Point, Limit order – not supported by TMX Select

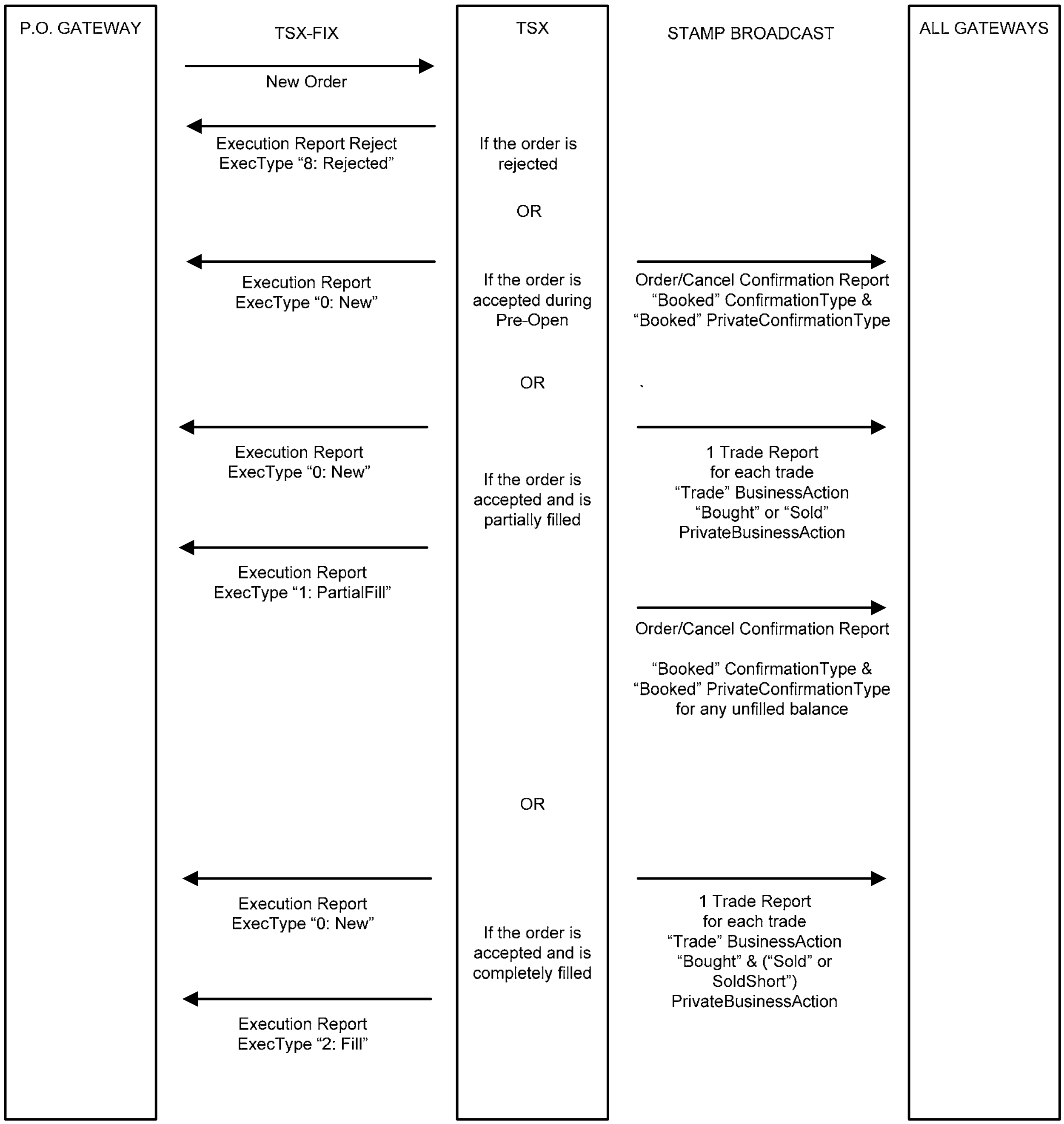
4.1.1 Market/Regular Limit/Short Sell orders

A **Market** order is an order to buy or sell stock immediately at the best possible price.

A **Limit** or **Better Price Limit** order is an order to buy or sell stock at a specified price.

A **Short Sell** order is an order to sell stock that the seller does not own. A Short Sell order with a limit price that is less than the last sale of the stock is automatically adjusted to the last sale price. Short Sell orders that are exempt from the short rule will be treated like a Sell order.

Figure 1: Sequence diagram – Market/Regular Limit/Short Sell orders



Availability: Pre-Open, Post-Open, and Extended Hours

Note: Orders entered during Extended Hours must be board lot only at the Last Sale Trading Price. No MOC, On-Stop, or Terms orders are accepted during the Extended session.

Iceberg orders are handled as follows:

- **MaxFloor**: With an Iceberg order, MaxFloor represents the portion of the volume that is displayed/disclosed as public information.
- **OrderQty**: With an Iceberg order, OrderQty represents the whole or total volume of the order.
- **Undisclosed Volume**: With an Iceberg order, undisclosed volume represents the portion of the total volume that is not disclosed to the public.

Table 11: TSX-FIX INPUT: Market/Regular Limit/Short Sell/ ByPass orders

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
40	OrdType	Y	The price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
44	Price	N	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
1	Account	N	Identifies the trading account
111	MaxFloor	N	The disclosed order quantity for an Iceberg order
59	TimeInForce	N	Order duration must have the following value: 0 = Day ; default 1 = GTC (Good Till Cancel) ; (TSX and TSXV) 6 = GTD (Good Till Date) ; (TSX and TSXV) **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432

Table 11: TSX-FIX INPUT: Market/Regular Limit/Short Sell/ ByPass orders

Tag	Field Name	Req'd	Comments
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. For TSX and TSXV, conditionally required if TimeInForce = 6 (GTD)
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for a minimum guaranteed fill (TSX and TSXV): Y = Yes N = No ;default

Table 11: TSX-FIX INPUT: Market/Regular Limit/Short Sell/ ByPass orders

Tag	Field Name	Req'd	Comments
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default

Table 11: TSX-FIX INPUT: Market/Regular Limit/Short Sell/ ByPass orders

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Default. Directed Action Order (DAO): The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.1.2 MBF Order on Day Before Expiry

A Must Be Filled (MBF) order is an order to buy or sell shares of stocks when their options expire. MBF orders are placed during the MBF session, after "Extended Hours Open" is broadcast, which occurs on the Thursday immediately before the third Friday of every month. All MBF orders are guaranteed a complete fill at Friday's opening.

Note: TMX Select does not support MBF orders.

Note: The Thursday immediately before the third Friday of each month is **NOT** necessarily the same as the third Thursday of the month.

Figure 2: Sequence diagram – Must Be Filled (MBF) Orders

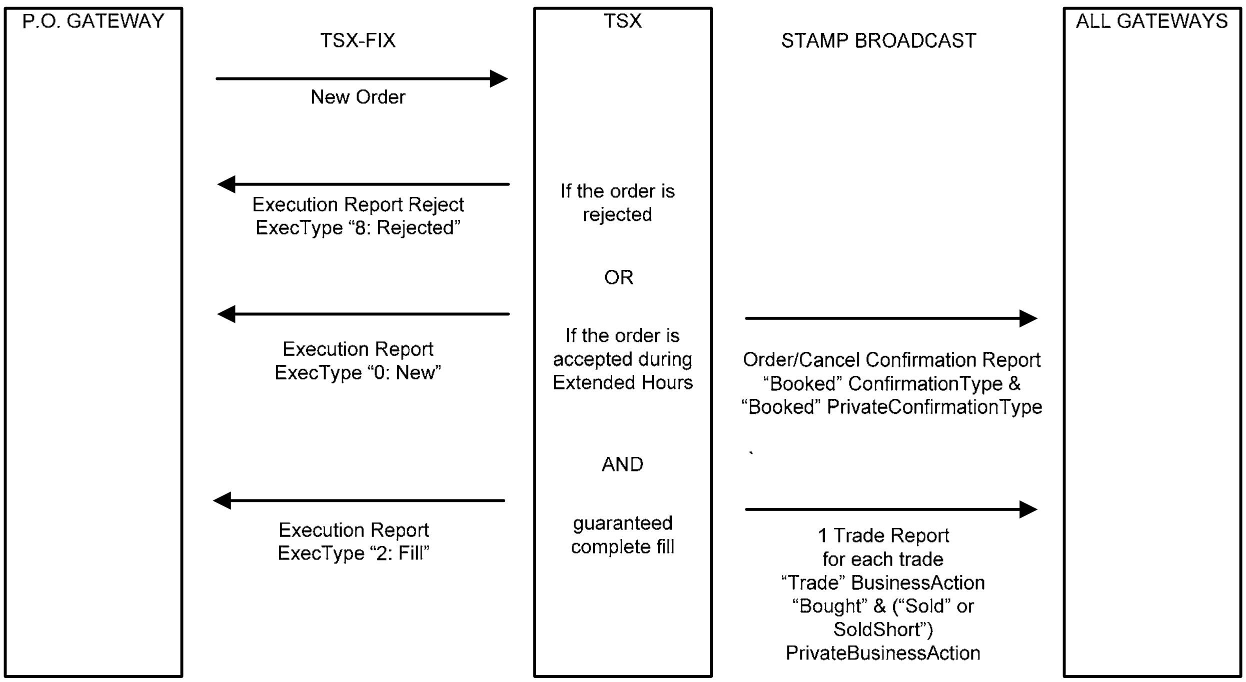


Table 12: TSX-FIX INPUT: Must Be Filled (MBF) order format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell

Table 12: TSX-FIX INPUT: Must Be Filled (MBF) order format

Tag	Field Name	Req'd	Comments
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
40	OrdType	Y	The price type of an order must be specified by one of the following values: X = Must Be Filled (MBF)
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: Y = Yes If the tag is not present, the Gateway will add it to the message with a value of "Y".
44	Price	N	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
1	Account	N	Identifies the trading account
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default

Table 12: TSX-FIX INPUT: Must Be Filled (MBF) order format

Tag	Field Name	Req'd	Comments
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Default. Directed Action Order (DAO): The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.1.3 Settlement Terms & Non-Resident orders

This section describes Special Terms orders that specify non-standard settlement (SettlementTerms) or residency (Non-Resident).

Note: TMX Select does not support Settlement Terms and Non-Resident orders.

Note: Special Terms orders with non-standard settlement nor residency will not be accepted as Anonymous or Iceberg.

Figure 3: Sequence diagram – Settlement Terms & Non-Resident - Special Terms Market orders

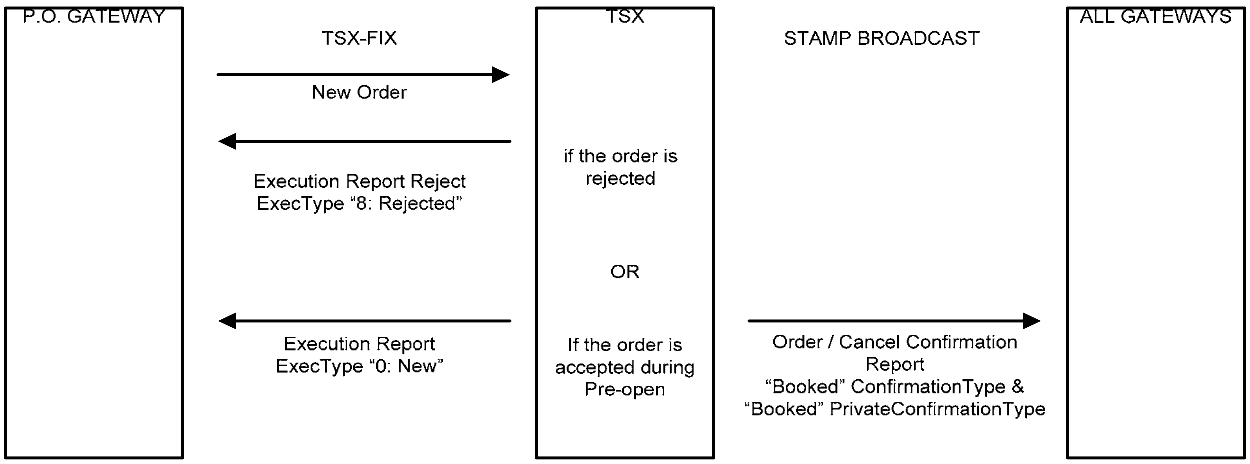


Table 13: TSX-FIX INPUT: Settlement Terms & Non-Resident - Special Terms Market orders

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
38	OrderQty	Y	The volume of an order
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
40	OrdType	Y	The price type of an order must be specified by one of the following values: 2 = Limit (numeric price)

Table 13: TSX-FIX INPUT: Settlement Terms & Non-Resident - Special Terms Market orders

Tag	Field Name	Req'd	Comments
44	Price	N	Required for limit OrdTypes
1	Account	N	Identifies the trading account
59	TimeInForce	N	Order duration must have the following value: 0 = Day ; default at TSX and TSXV 1 = GTC (Good Till Cancel) 6 = GTD (Good Till Date) **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Conditionally required if TimeInForce = 6 (GTD)
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors..
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber

Table 13: TSX-FIX INPUT: Settlement Terms & Non-Resident - Special Terms Market orders

Tag	Field Name	Req'd	Comments
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1* AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following: 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only **Note:** If SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (year, month, day). Required when SettlmntTyp = 6 (Future) Tag 63 (expressed in local time at place of settlement)
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes. N = No ; default Y = Yes
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order

Table 13: TSX-FIX INPUT: Settlement Terms & Non-Resident - Special Terms Market orders

Tag	Field Name	Req'd	Comments
			that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.1.4 Buy Item | Sell Item, Special Terms Market Orders

This section describes buy item/sell item orders which identify orders in the Special Terms market. Upon entry, the special terms item is matched to and satisfied by the identified order booked in the Special Terms book.

- A Buy Item is an order identifying a specific sell order in the Special Terms book for the other side.
- A Sell Item is an order identifying a specific buy order in the Special Terms book for the other side.

Note: TMX Select does not support Buy Item | Sell Item, Special Terms Market orders.

Figure 4: Sequence diagram - Buy Item | Sell Item, Special Terms Market Orders

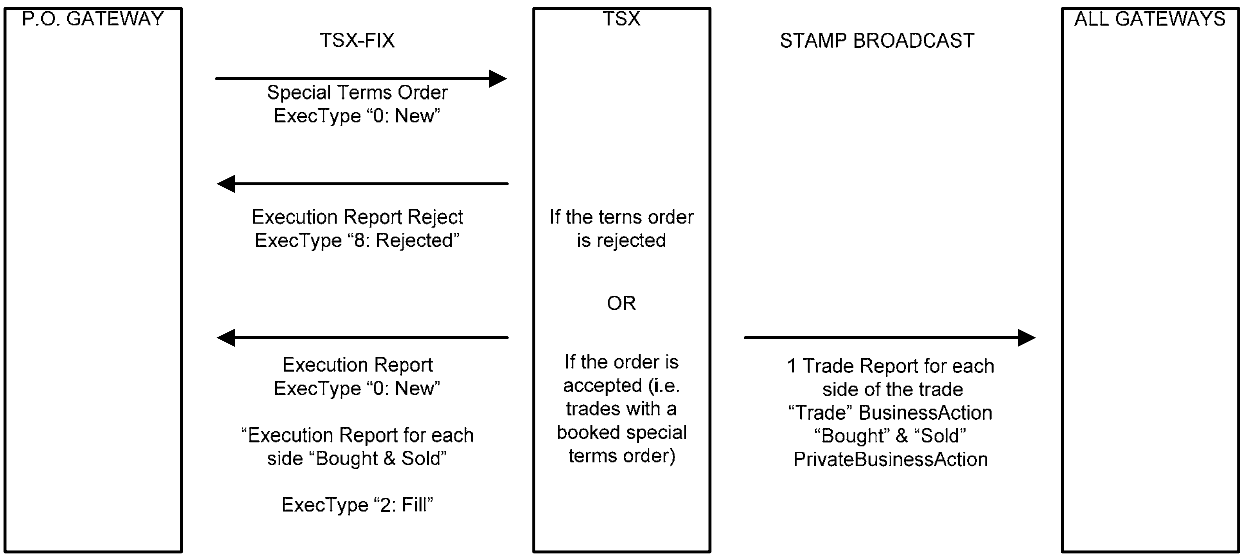


Table 14: TSX-FIX INPUT: Buy Item | Sell Item, Special Terms Market orders

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader

Table 14: TSX-FIX INPUT: Buy Item | Sell Item, Special Terms Market orders

Tag	Field Name	Req'd	Comments
40	OrdType	Y	The price type of an order must be specified by the following value: 2 = Limit (numeric price)
6790	TSXOrderKey	Y	Unique key identifying orders in the system Valid values: TSXBrokerNumber "|" OrderID ; no default
38	OrderQty	Y	Must be equal to the target order's OrderQty
1	Account	N	Identifies the trading account
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker. N = No ;default 1*3Digit = TSXBrokerNumber
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"

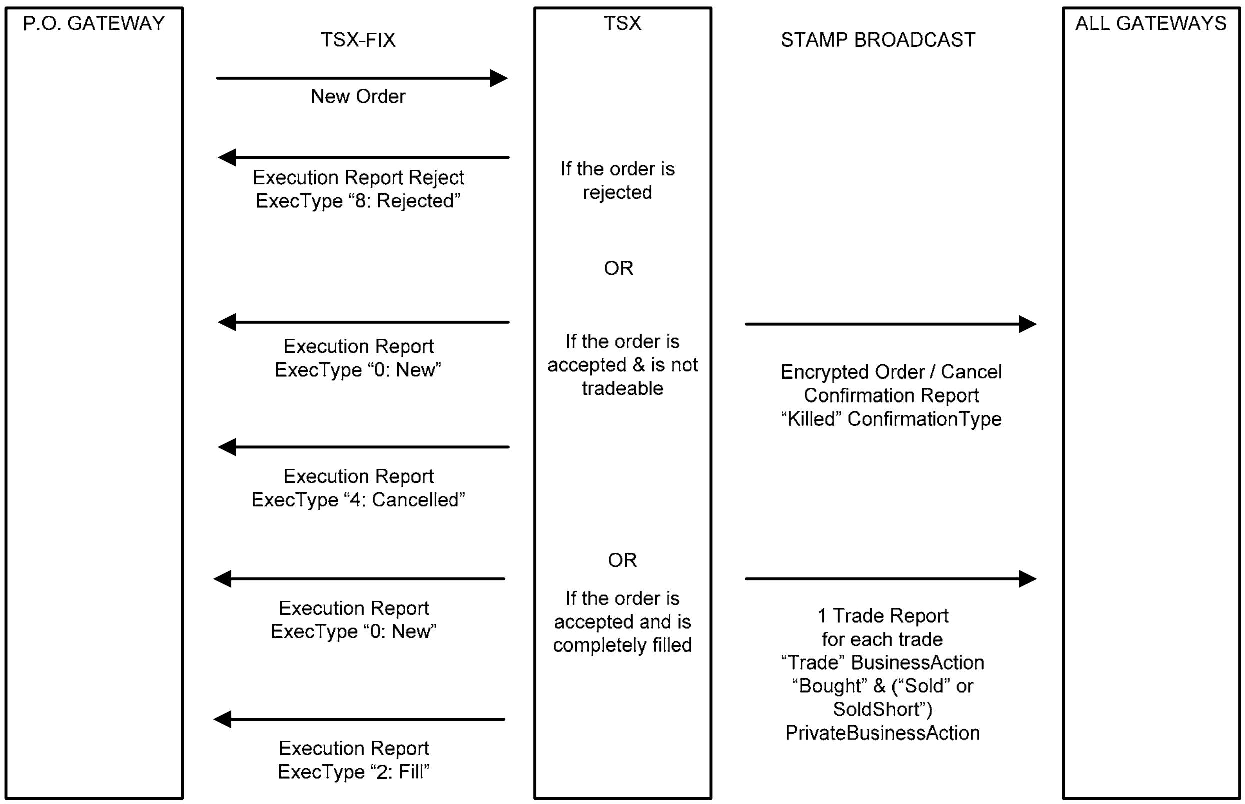
Table 14: TSX-FIX INPUT: Buy Item | Sell Item, Special Terms Market orders

Tag	Field Name	Req'd	Comments
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price..
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.1.5 Fill or Kill order

A Fill or Kill (TimeInForce=4: FOK), if the OrderQty cannot be immediately fulfilled in its entirety, the order is entirely “killed/cancelled”.

Figure 5: Sequence diagram – Fill or Kill order



Availability: Post-Open

Table 15: TSX-FIX INPUT: Fill or Kill order format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short

Table 15: TSX-FIX INPUT: Fill or Kill order format

Tag	Field Name	Req'd	Comments
38	OrderQty	Y	The volume of an order
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
40	OrdType	Y	Price type of an order must be specified by the following value: 2 = Limit (numeric price)
44	Price	Y	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
59	TimeInForce	Y	Order duration must be the following value: 4 = FOK (Fill or Kill)
1	Account	N	Identifies the trading account
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.

Table 15: TSX-FIX INPUT: Fill or Kill order format

Tag	Field Name	Req'd	Comments
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill: (TSX and TSXV) Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric

Table 15: TSX-FIX INPUT: Fill or Kill order format

Tag	Field Name	Req'd	Comments
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price..
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.

Table 15: TSX-FIX INPUT: Fill or Kill order format

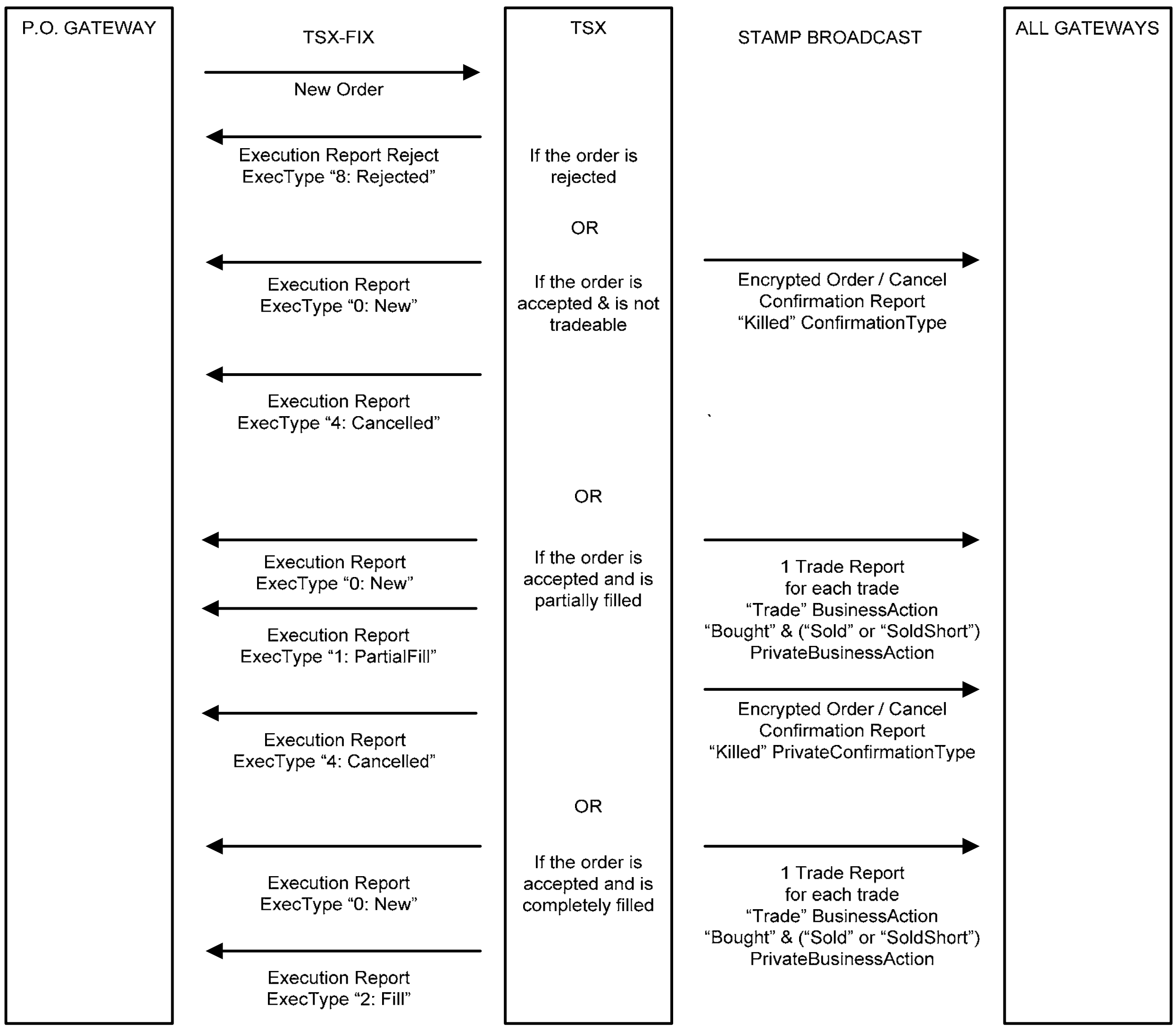
Tag	Field Name	Req'd	Comments
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.1.6 Immediate or Cancel order and/or ByPass

An Immediate or Cancel (TimeInForce=3: IOC) order may immediately trade any part of the OrderQty and the remaining unfilled balance is immediately "killed/cancelled".

A **ByPass** order is an order to buy or sell stock immediately against tradable visible/disclosed volume board lot orders and set the last price sale. Any part of the OrderQty balance not filled immediately is "killed/Cancelled". A ByPass order by-passes the undisclosed portion of Iceberg orders, RT Participation, RTMFG and Trading/Special terms book.

Figure 6: Sequence diagram – Immediate or Cancel order



Availability: Post-Open

Table 16: TSX-FIX INPUT: Immediate or Cancel order format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order Note: A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
40	OrdType	Y	Price type of an order must be specified by the following value: 2 = Limit (numeric price)
59	TimeInForce	Y	Order duration must be the following value: 3 = IOC (Immediate Or Cancel)
44	Price	N	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
1	Account	N	Identifies the trading account
111	MaxFloor	N	The disclosed order quantity for an Iceberg order
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.

Table 16: TSX-FIX INPUT: Immediate or Cancel order format

Tag	Field Name	Req'd	Comments
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker. N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A value to indicate if an order is eligible for a minimum guaranteed fill: (TSX and TSXV) Y = Yes N = No ;default
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder

Table 16: TSX-FIX INPUT: Immediate or Cancel order format

Tag	Field Name	Req'd	Comments
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.

Table 16: TSX-FIX INPUT: Immediate or Cancel order format

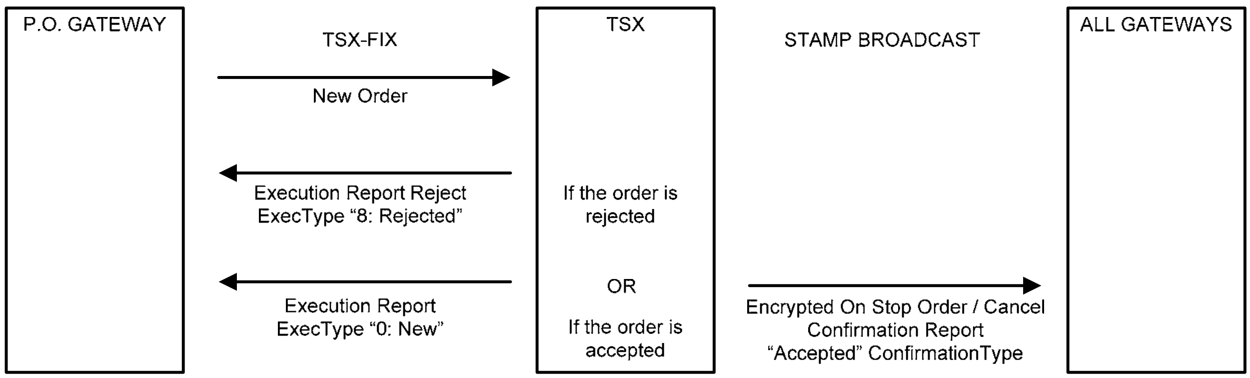
Tag	Field Name	Req'd	Comments
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.1.7 On-Stop order

An On-Stop order does not immediately trigger on entry. An On-Stop order is triggered when a trade occurs at or through its on-stop price. The on-stop price then becomes the limit price of the order. For information about the trigger of an on-stop order, see section 4.7.10, “Execution Report – On-Stop Order Triggered” on page 172.

Note: TMX Select does not support On-Stop orders.

Figure 7: Sequence diagram – On-Stop order



Availability: Pre-Open and Post-Open

Table 17: TSX-FIX INPUT: On-Stop order format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order. Note: A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system’s user ID for a trader
40	OrdType	Y	Price type of an order must be specified by the following value: 4 = Stop Limit

Table 17: TSX-FIX INPUT: On-Stop order format

Tag	Field Name	Req'd	Comments
99	StopPx	Y	Trigger the order when the stock trades at or through the StopPx.
1	Account	N	Identifies the trading account
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV 1 = GTC (Good Till Cancel) 6 = GTD (Good Till Date) **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Conditionally required if TimeInForce = 6 (GTD)
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.

Table 17: TSX-FIX INPUT: On-Stop order format

Tag	Field Name	Req'd	Comments
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill: Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.

Table 17: TSX-FIX INPUT: On-Stop order format

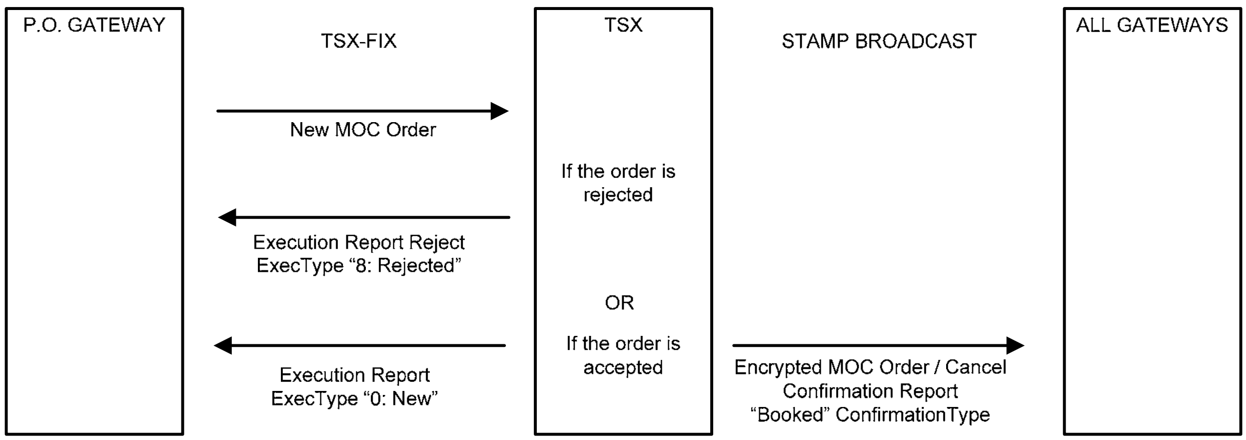
Tag	Field Name	Req'd	Comments
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.1.8 Market on Close (MOC) order

A Market on Close (MOC) order is booked in a MOC order book and is not traded until the close. All MOC orders are Day orders. Short Sell MOC orders must be entered as Sell Short Exempt.

Note: TMX Select does not support Market on Close orders.

Figure 8: Sequence diagram – Market on Close (MOC) order



Availability: Pre-Open and Post-Open

MOC orders priced as MKT are only accepted in Pre-Open and Post-Open until the beginning of the MOC Imbalance session.

Table 18: TSX-FIX INPUT: Market on Close order format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system’s user ID for a trader

Table 18: TSX-FIX INPUT: Market on Close order format

Tag	Field Name	Req'd	Comments
40	OrdType	Y	Price type of an order must be specified by the following value: 5 = MOC (Market On Close)
44	Price	N	Defaults to a market-priced order
1	Account	N	Identifies the trading account
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default

Table 18: TSX-FIX INPUT: Market on Close order format

Tag	Field Name	Req'd	Comments
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default

Table 18: TSX-FIX INPUT: Market on Close order format

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

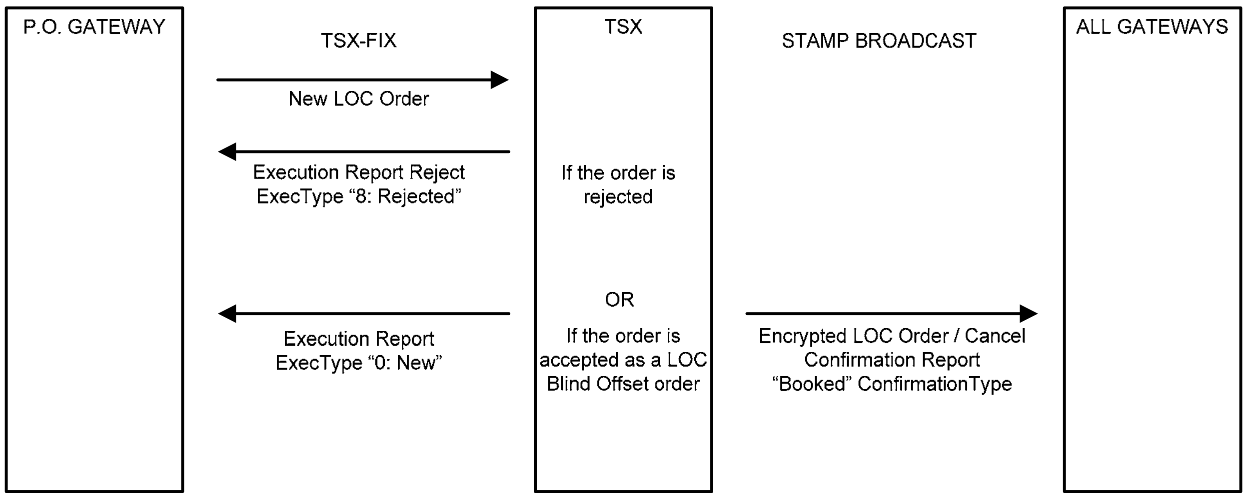
4.1.9 Limit on Close (LOC) Order

Limit on Close (LOC) orders, also known as Blind Offsetting orders, are accepted only in the Post-Open if there is a MOC imbalance notification between 3:40 p.m. and 4:00 p.m. (ET), or if there is a Price Movement Extension period between 4:00 and 4:10 p.m. (ET) required for determining the Calculated Closing Price (CCP).

A LOC order is booked in a MOC order book and is not traded until the close. All LOC orders are Day orders. Short Sell LOC orders must be entered as Sell Short Exempt.

Note: TMX Select does not support Limit on Close orders.

Figure 9: Sequence diagram – Limit on Close order



Availability: Post-Open and PME session

Table 19: TSX-FIX INPUT: Limit on Close order format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader

Table 19: TSX-FIX INPUT: Limit on Close order format

Tag	Field Name	Req'd	Comments
40	OrdType	Y	Price type of an order must be specified by the following value: B = LOC (Limit On Close) If LOC (B), then Price 44 must =Limit price
44	Price	Y	Must be a limit price
1	Account	N	Identifies the trading account
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default

Table 19: TSX-FIX INPUT: Limit on Close order format

Tag	Field Name	Req'd	Comments
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1* AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level

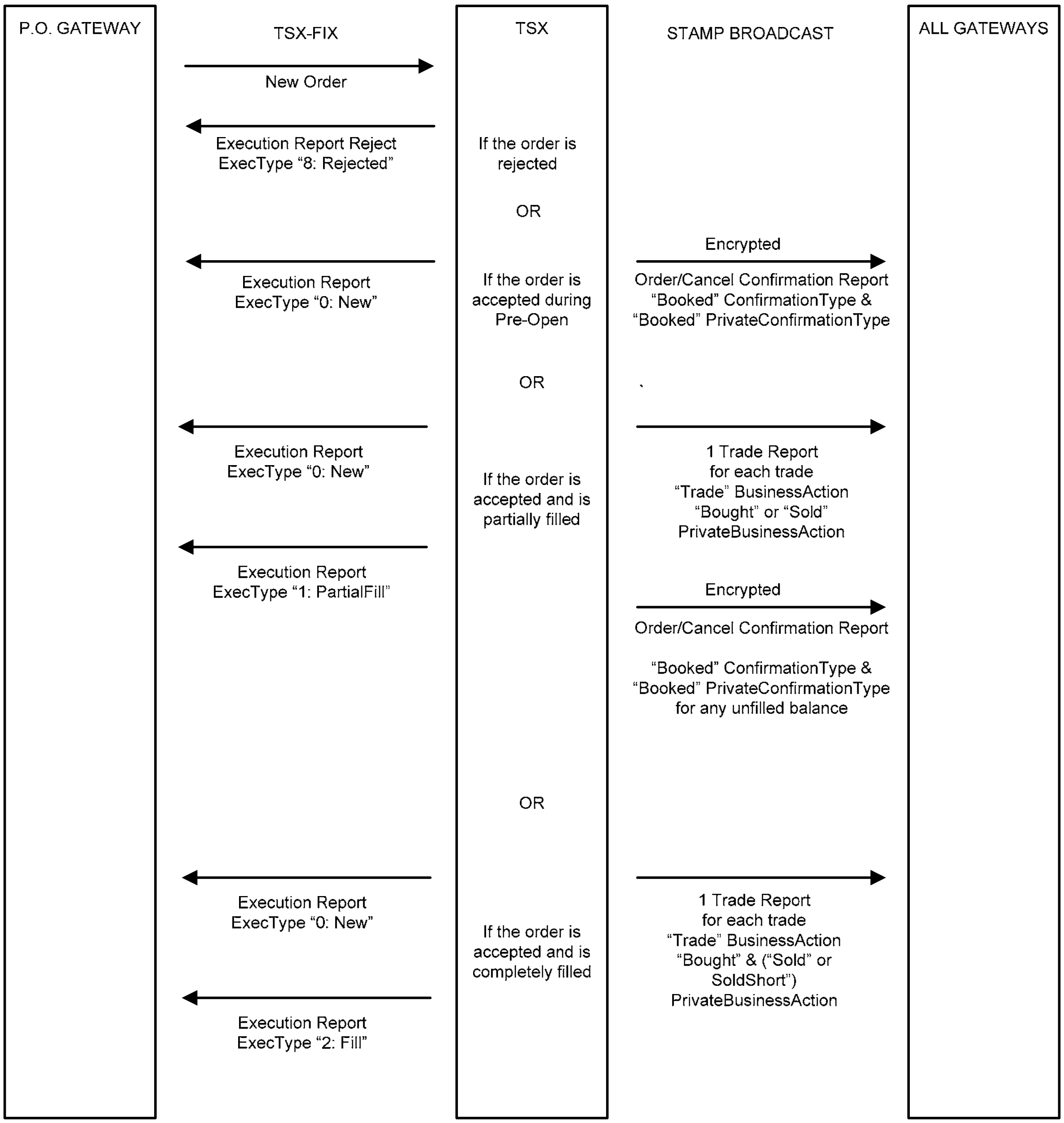
Table 19: TSX-FIX INPUT: Limit on Close order format

Tag	Field Name	Req'd	Comments
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.1.10 Undisplayed Mid-Point, Limit orders

Note: TMX Select does not support Undisplayed Mid-Point, Limit orders.

Figure 10: Undisplayed Mid-Point, Limit orders



Availability: Pre-Open, Post-Open

Note: Undisplayed Mid-Point orders will be re-priced when the NBBO changes. A response will not be generated when the business action occurs.

Table 20: TSX-FIX INPUT: Undisplayed Mid-Point, Limit orders

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
38	OrderQty	Y	The volume of an order
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
40	OrdType	Y	The price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
44	Price	N	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
1	Account	N	Identifies the trading account
59	TimeInForce	N	Order duration must have the following value: 0 = Day ; default 1 = GTC (Good Till Cancel) ;TSX and TSXV 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) ; TSX and TSXV **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. For TSX and TSXV, conditionally required if TimeInForce = 6 (GTD)

Table 20: TSX-FIX INPUT: Undisplayed Mid-Point, Limit orders

Tag	Field Name	Req'd	Comments
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes

Table 20: TSX-FIX INPUT: Undisplayed Mid-Point, Limit orders

Tag	Field Name	Req'd	Comments
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default

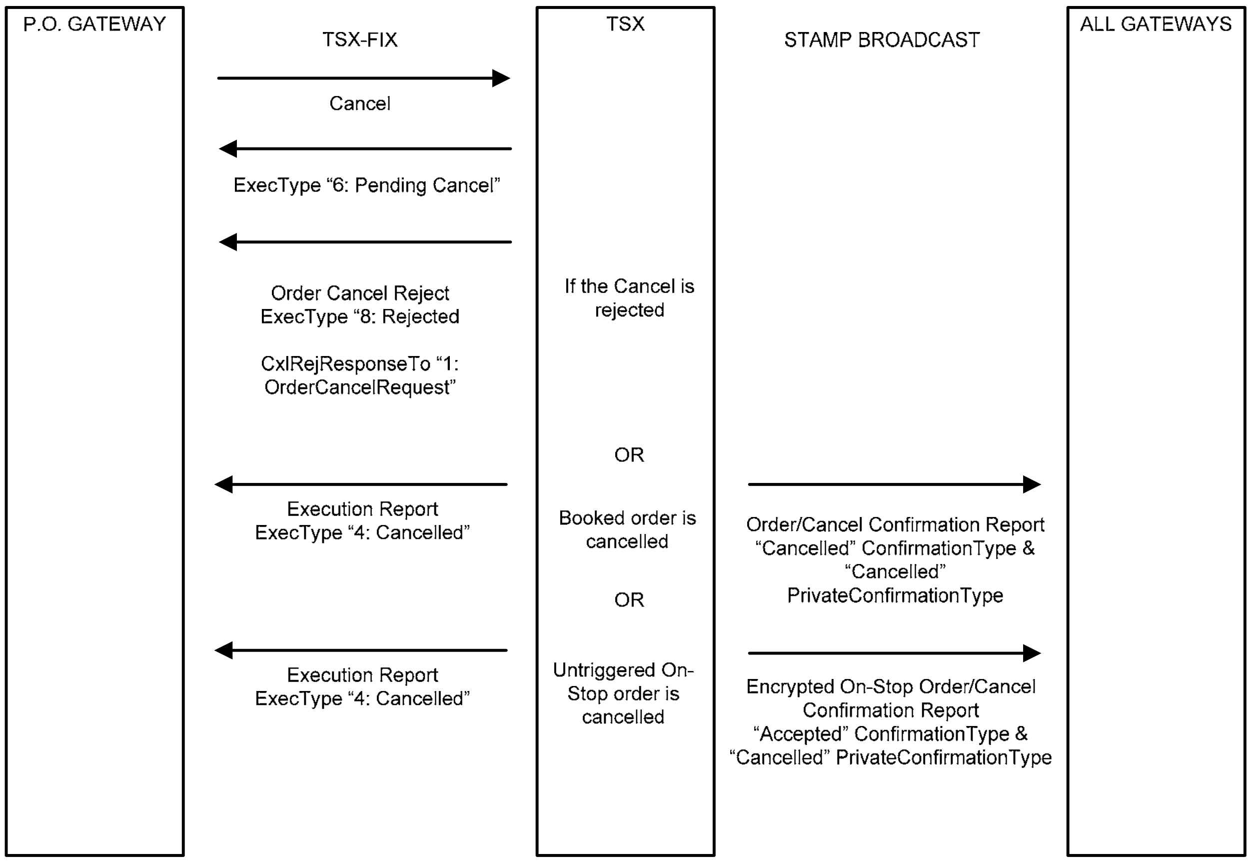
Table 20: TSX-FIX INPUT: Undisplayed Mid-Point, Limit orders

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. **Note:** Ignored on undisplayed orders. 1 = Default. Directed Action Order (DAO): The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M =Subject to the order's optional limit price. An order is priced at the National Best Bid and Offer midpoint. N = None. Default = N.
7726	TSXUndisplayed	Y	Indicates the order is completely undisplayed. TSXUndisplayed = "Y" | "N"; default = "N"
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order's volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for "Short-Marking Exempt" order designation. Required if applicable for "Short-Marking Exempt". Valid values: 0 = SME
	Standard Trailer	Y	

4.2 Order Cancel Request

The TSX-FIX client sends an Order Cancel Request message to the server to request that an order previously entered in the trading system be cancelled. Cancelling an active order (from a previously acknowledged new order) removes it from the market. Cancels are accepted during the Pre-Open and Post-Open sessions. Only orders that are at the Last Sale price may be cancelled during the Extended Hours trading session.

Figure 11: Sequence diagram – Order Cancel Request



Availability: Pre-Open, Post-Open or Extended Hours

Table 21: TSX-FIX INPUT: Order Cancel Request format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = F
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID

Table 21: TSX-FIX INPUT: Order Cancel Request format

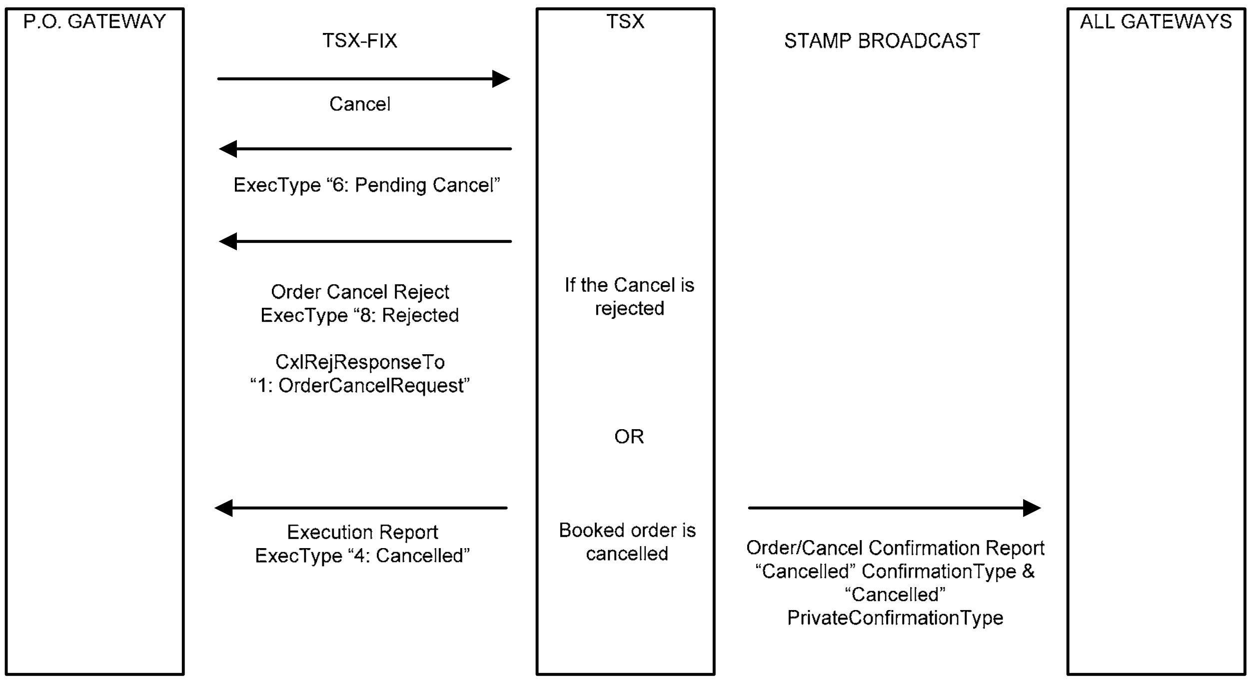
Tag	Field Name	Req'd	Comments
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to an order (not the initial order of the day) when cancelling an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
54	Side	Y	Side is the order action and must be specified as the same as the original order: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
37	OrderID	N	A number assigned to the order by the trading system
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
	Standard Trailer	Y	

4.3 OrderCancelRequest – Cancelling a MOC/LOC Order

MOC Market orders can be cancelled during the Pre-Open and Post-Open until the start of the MOC Imbalance Session. LOC orders can be cancelled only during the MOC Imbalance Price Movement Extension (PME) sessions.

Note: TMX Select does not support cancellation of MOC/LOC orders, because MOC/LOC orders themselves are not supported.

Figure 12: Sequence diagram – OrderCancelRequest for a MOC/LOC order



Availability: Pre-Open, Post-Open and PME sessions.

Table 22: TSX-FIX INPUT: Order Cancel Request format for MOC/LOC orders

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = F
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to an order (not the initial order of the day) when cancelling an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID

Table 22: TSX-FIX INPUT: Order Cancel Request format for MOC/LOC orders

Tag	Field Name	Req'd	Comments
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
37	OrderID	N	A number assigned to the order by the trading system
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
	Standard Trailer	Y	

4.4 Order Modification Request

The TSX-FIX client sends an Order Modification Request (OMR) to alter the details of an active order (from a previously acknowledged new order) without having to cancel and re-enter a new order. The following types of requests are described in this section.

- Modify – Market/Regular Limit/Short Sell orders
- Modify – Settlement Terms & Non-Resident orders - not supported by TMX Select
- Modify – Regular order to become a Fill or Kill Order (FOK)
- Modify – Regular order to become an Immediate or Cancel order (IOC) (and/or ByPass)
- Modify – On-Stop Order - not supported by TMX Select
- Modify – Market on Close (MOC) orders - not supported by TMX Select
- Modify – Limit on Close (LOC) orders - not supported by TMX Select
- Modify – Must Be Filled (MBF) orders - not supported by TMX Select
- Modify – Undisplayed Mid-Point, Limit orders

Sequence diagrams depict the message flow between TMX and the TSX-FIX client.

With an OMR, if a field identifier is not present, the field value does not change (in contrast to the usual action, which is to default to a value).

4.4.1 Modify – Market/Regular Limit/Short Sell Orders

Order Modification Requests are accepted on board lot, mixed lot, and odd lot booked orders during the Pre-Open and Post-Open Sessions. This section describes regular orders that do not involve trading terms.

Table 23: TSX-FIX INPUT: OMR – Market/Regular Limit/Short Sell/ ByPass orders format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = G
11	ClOrdID	Y	Unique identifier of a replacement order as assigned by the institution. Note that this identifier will be used in ClOrdID field of the Cancel Reject message, if the replacement request is rejected.
40	OrdType	Y	Price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)

Table 23: TSX-FIX INPUT: OMR – Market/Regular Limit/Short Sell/ ByPass orders format

Tag	Field Name	Req'd	Comments
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to the previous original order when replacing an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
54	Side	Y	Side is the order action and must be specified by one of the following values and must match original order: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol. Must match original order
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
111	MaxFloor	N	The disclosed order quantity for an Iceberg order. See note after this table for Iceberg orders.
37	OrderID	N	A number assigned to the order by the trading system
44	Price	N	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default 1 = GTC (Good Till Cancel) ;TSX and TSXV 6= GTD (Good Till Date) ;TSX and TSXV 7 = At the Close Note: if TimeInForce = 6 (GTD) append date from ExpireDate Tag #432

Table 23: TSX-FIX INPUT: OMR – Market/Regular Limit/Short Sell/ ByPass orders format

Tag	Field Name	Req'd	Comments
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terns of the local market date For TSX and TSXV, conditionally required if TimeInForce = 6 (GTD)
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker. N = No ;default 1*3Digit = TSXBrokerNumber

Table 23: TSX-FIX INPUT: OMR – Market/Regular Limit/Short Sell/ ByPass orders format

Tag	Field Name	Req'd	Comments
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill. Y = Yes N = No ;default
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level

Table 23: TSX-FIX INPUT: OMR – Market/Regular Limit/Short Sell/ ByPass orders format

Tag	Field Name	Req'd	Comments
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

Note: When modifying an Iceberg order, the OrderQty and MaxFloor fields must be used in order to maintain the order as an Iceberg.

Table 24: OMR an Iceberg order

TSX-FIX/TE Structured	**Original Order**	**OrderQty**	**Disclosed volume**	**Action/priority of new order**
OrderQty	**MaxFloor**			
Yes		Regular	MaxFloor	OrderQtyAccept: OMR Regular to Undisclosed, Order loses its priority If Disclosed MaxFloor is greater than remaining OrderQty of the original order, the order loses its priority
Yes	Yes	Undisclosed	MaxFloor	OrderQtyAccept: OMR Undisclosed to Undisclosed Both disclosed MaxFloor and OrderQty can be changed. **Note:** To OMR OrderQty of an undisclosed order, both OrderQty and MaxFloor must be present in the message. If Disclosed MaxFloor is greater than displayed MaxFloor of the original order, the order loses its priority
	Yes	Regular		MaxFloor**Reject**
	Yes	Undisclosed		MaxFloor**Reject**
Yes		Regular		Accept: OMR Regular to Regular If new OrderQty is greater than remaining OrderQty of the original order, the order loses its priority.
Yes		Undisclosed	MaxFloor	Accept: OMR Undisclosed to Regular If new OrderQty is greater than displayed OrderQty of the original order, the order loses its priority.
		Regular		**Reject**
		Undisclosed		**Reject**

4.4.2 Modify MBF Order on Day Before Expiry

Must Be Filled (MBF) Order Modification Requests are accepted during extended hours session only, also known as the Last Sale Trading Session.

Note: TMX Select does not support modification of MBF orders, because MBF orders themselves are not supported.

Figure 13: Sequence diagram – Must Be Filled (MBF) Orders

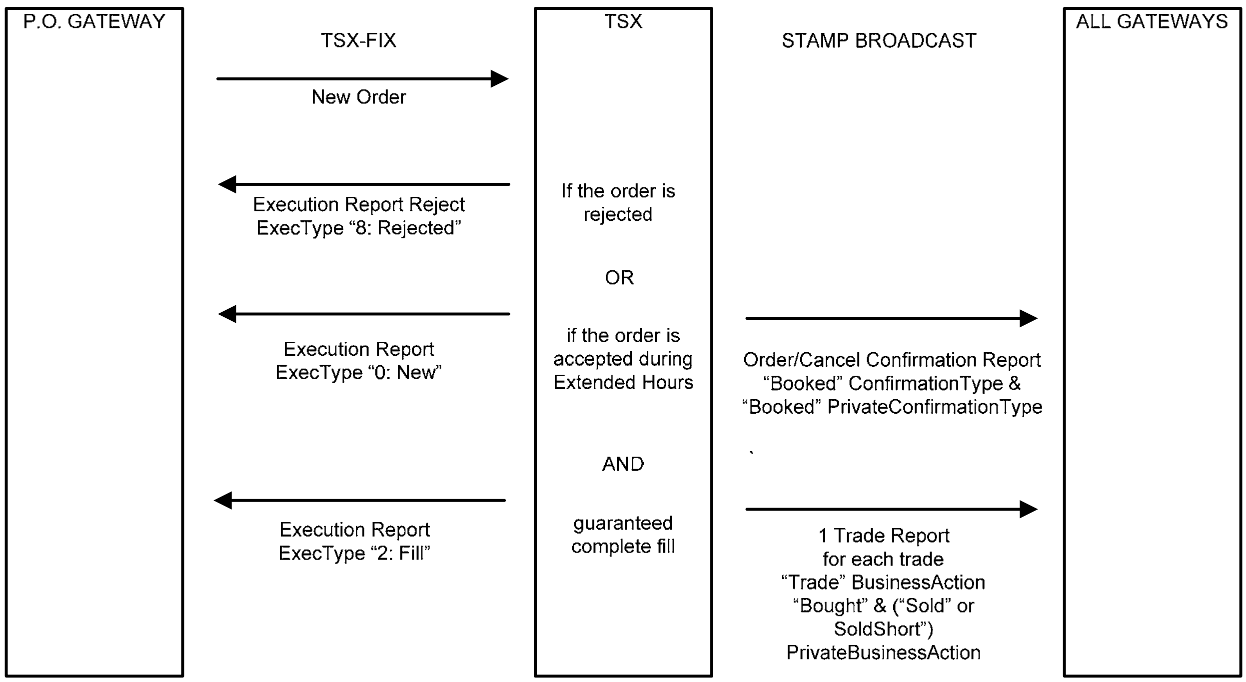


Table 25: TSX-FIX INPUT: Must Be Filled (MBF) order format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader

Table 25: TSX-FIX INPUT: Must Be Filled (MBF) order format

Tag	Field Name	Req'd	Comments
40	OrdType	Y	The price type of an order must be specified by one of the following values: X = Must Be Filled (MBF)
44	Price	N	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
1	Account	N	Identifies the trading account
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder

Table 25: TSX-FIX INPUT: Must Be Filled (MBF) order format

Tag	Field Name	Req'd	Comments
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1* AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.4.3 Modify – Settlement Terms & Non-Resident orders

Order Modification Requests are accepted on Special Terms orders that specify non-standard settlement (SettlementTerms) or residency (Non-Resident) booked orders during the Pre-Open and Post-Open.

Note: TMX Select does not support modification of Settlement Terms and Non-Resident orders, because Settlement Terms and Non-Resident orders themselves are not supported.

Note: Special Terms orders with non-standard settlement nor residency will not be accepted as Anonymous or Iceberg.

Figure 14: Sequence diagram - OMR Order with Settlement Terms & Non-Resident Orders

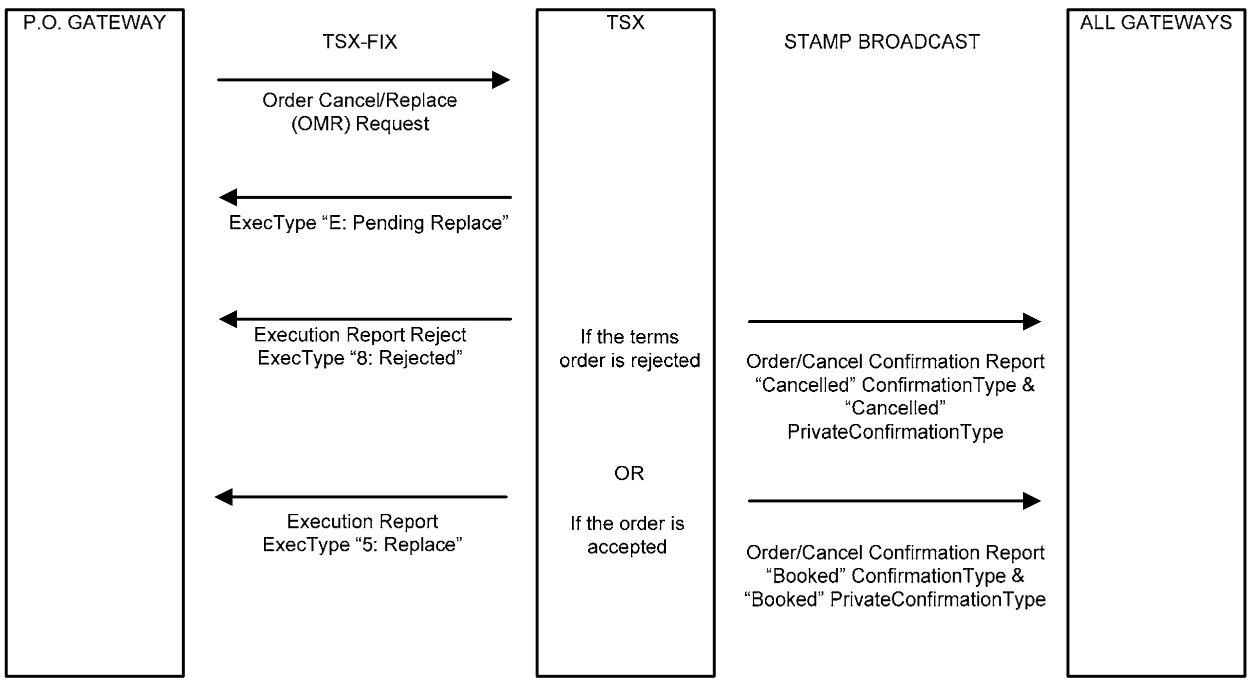


Table 26: TSX-FIX INPUT: OMR – Settlement Terms & Non-Resident Orders format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = G
11	ClOrdID	Y	Unique identifier of a replacement order as assigned by the institution. Note that this identifier will be used in ClOrdID field of the Cancel Reject message, if the replacement request is rejected.
40	OrdType	Y	Price type of an order must be specified by one of the following values: 2 = Limit (numeric price)

Table 26: TSX-FIX INPUT: OMR – Settlement Terms & Non-Resident Orders format

Tag	Field Name	Req'd	Comments
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to the previous original order when replacing an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
54	Side	Y	Side is the order action and must be specified by one of the following values and must match original order: 1 = Buy 2 = Sell
55	Symbol	Y	The security/issue symbol. Must match original order
6751	TSXUserID	Y	The trading system's user ID for a trader
37	OrderID	N	A number assigned to the order by the trading system
44	Price	N	Required for limit OrdTypes
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV 1 = GTC (Good Till Cancel) 6 = GTD (Good Till Date) **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Conditionally required if TimeInForce = 6 (GTD)
1	Account	N	Identifies the trading account
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)

Table 26: TSX-FIX INPUT: OMR – Settlement Terms & Non-Resident Orders format

Tag	Field Name	Req'd	Comments
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker. N = No ;default 1*3Digit = TSXBrokerNumber
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following: 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only **Note:** If SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (year, month, day). Required when SettlmntTyp = 6 (Future) Tag 63 (expressed in local time at place of settlement)

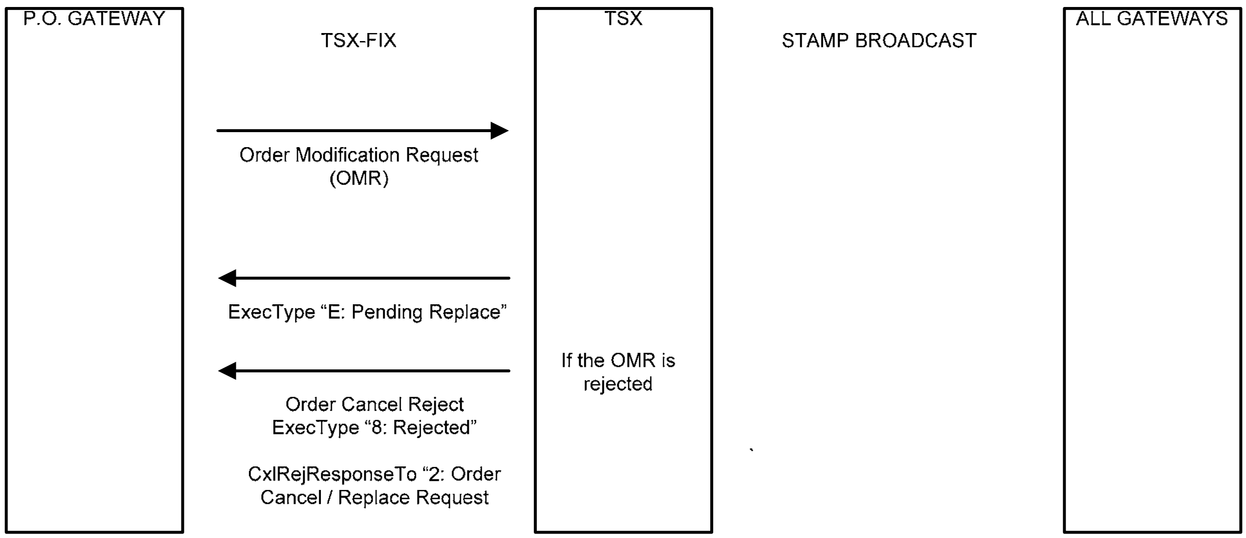
Table 26: TSX-FIX INPUT: OMR – Settlement Terms & Non-Resident Orders format

Tag	Field Name	Req'd	Comments
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes. N = No ; default Y = Yes
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.4.4 Modify – Regular order to become a Fill or Kill order

Previously booked orders can be modified to become a Fill or Kill (FOK). Any unfilled balance of the previously booked OrderQty will be immediately filled or "killed/cancelled".

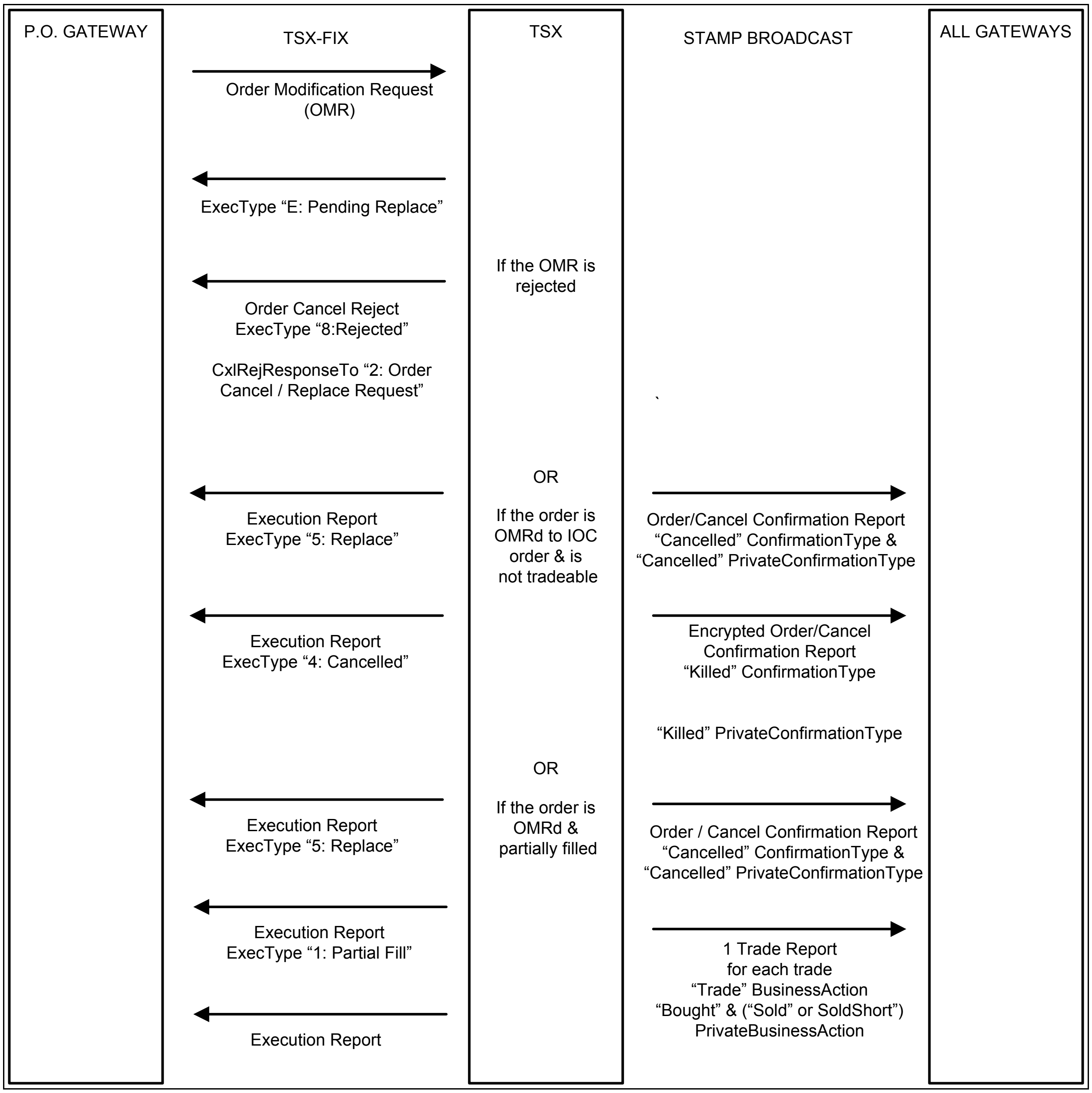
Figure 15: Sequence diagram – Modifying a regular order to become a FOK order



4.4.5 Modify – Regular order to become an Immediate or Cancel order

Modifying a previously booked regular order to become an Immediate or Cancel (TimeInForce=3: IOC) order may immediately trade any part of the `OrderQty` and the remaining unfilled balance will be immediately "killed/cancelled".

Figure 16: Sequence diagram – OMR a regular order to become an IOC order



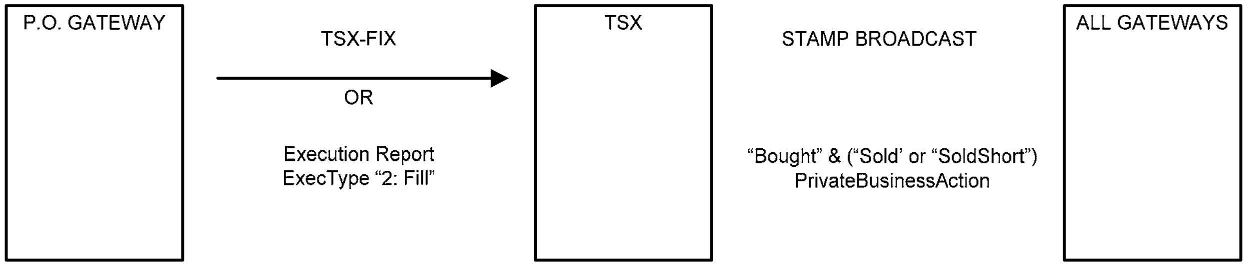


Table 27: TSX-FIX INPUT: OMR – Regular order to become an IOC order

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = G
11	ClOrdID	Y	Unique identifier of the replacement order as assigned by institution. Note that this identifier is used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
40	OrdType	Y	Price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to the previous original order when replacing an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
44	Price	N	Required for limit OrdTypes
54	Side	Y	Side is the order action and must be specified by one of the following values and must match original order: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol. Must match original order
59	TimeInForce	Y	Order duration must be the following value: 3 = IOC
6751	TSXUserID	Y	The trading system's user ID for a trader
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders.
1	Account	N	Identifies the trading account.

Table 27: TSX-FIX INPUT: OMR – Regular order to become an IOC order

Tag	Field Name	Req'd	Comments
111	MaxFloor	N	The disclosed order quantity for an Iceberg order
37	OrderID	N	A number assigned to the order by the trading system
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber

Table 27: TSX-FIX INPUT: OMR – Regular order to become an IOC order

Tag	Field Name	Req'd	Comments
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV): Y = Yes N = No ;default
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default

Table 27: TSX-FIX INPUT: OMR – Regular order to become an IOC order

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortExemptMarking	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.4.6 Modify – On-Stop Order

Order Modification Requests to On-Stop orders are accepted during Pre-Open and Post-Open. OMRs to an On-Stop order do not immediately trigger the order. Once the OMR has been accepted, the On-Stop order is processed the same way as a new On-Stop Order.

Note: TMX Select does not support modification of On-Stop orders, because On-Stop orders themselves are not supported.

Figure 17: Sequence diagram – OMR an On-Stop order

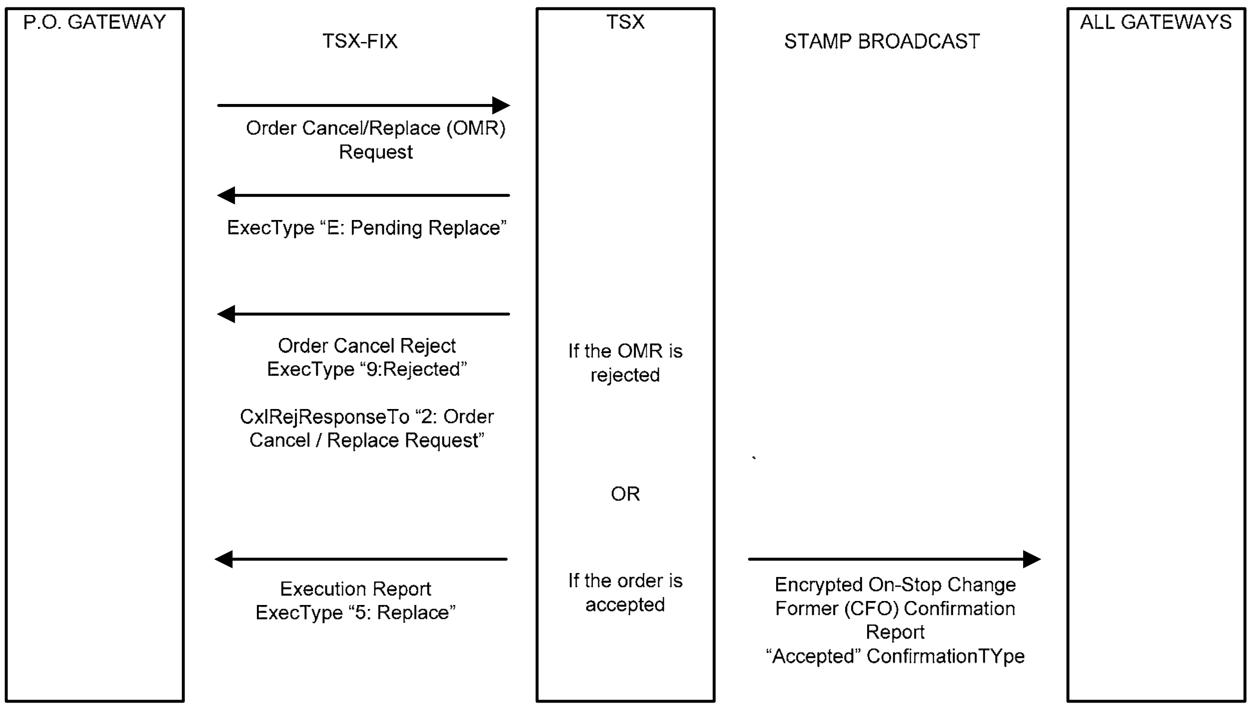


Table 28: TSX-FIX INPUT: OMR – On-Stop Order

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = G
11	ClOrdID	Y	Unique identifier of the replacement order as assigned by the institution. Note that this identifier is used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to the previous original order when replacing an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.

Table 28: TSX-FIX INPUT: OMR – On-Stop Order

Tag	Field Name	Req'd	Comments
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
40	OrdType	Y	Price type of an order must be specified by one of the following values: 4 = Stop Limit
54	Side	Y	Side is the order action and must be specified by one of the following values and must match original order: 1 = Buy 2 = Sell
99	StopPx	Y	Required for limit OrdTypes
55	Symbol	Y	The security/issue symbol. Must match original order
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
37	OrderID	N	A number assigned to the order by the trading system
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV 1 = GTC (Good Till Cancel) 6 = GTD (Good Till Date) **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Conditionally required if TimeInForce = 6 (GTD)
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.

Table 28: TSX-FIX INPUT: OMR – On-Stop Order

Tag	Field Name	Req'd	Comments
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill: Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric

Table 28: TSX-FIX INPUT: OMR – On-Stop Order

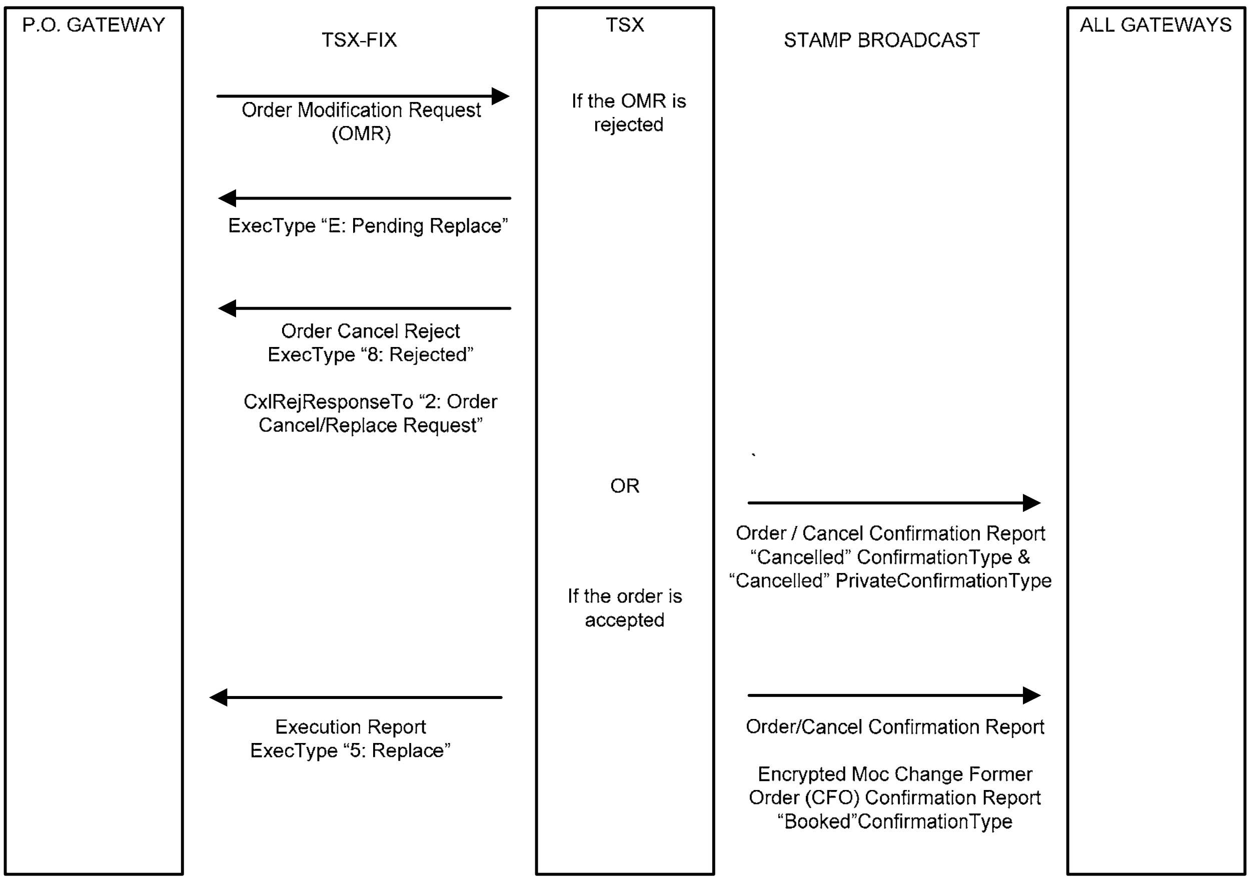
Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.4.7 Modifying a Market on Close (MOC) order

Order Modification Requests to MOC orders are accepted during Pre-Open and Post-Open until the start of the MOC Imbalance Session. Once the OMR has been accepted, the MOC order will be processed the same way as a new MOC order.

Note: TMX Select does not support modification of Market on Close orders, because Market on Close orders themselves are not supported.

Figure 18: Sequence diagram – OMR a MOC order



Availability: Pre-Open and Post-Open until MOC Imbalance Session begins.

Table 29: TSX-FIX INPUT: OMR – MOC order

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = G
11	ClOrdID	Y	Unique identifier of the replacement order as assigned by the institution. Note that this identifier is used in ClOrdID field of the Cancel Reject message, if the replacement request is rejected.

Table 29: TSX-FIX INPUT: OMR – MOC order

Tag	Field Name	Req'd	Comments
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to the previous original order when replacing an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
40	OrdType	Y	Price type of an order must be specified by the following values: 5 = MOC (Market on Close)
54	Side	Y	Side is the order action and must be specified by one of the following values and must match original order: 1 = Buy 2 = Sell
55	Symbol	Y	The security/issue symbol. Must match original order
6751	TSXUserID	Y	The trading system's user ID for a trader
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
1	Account	N	Identifies the trading account identification
37	OrderID	N	A number assigned to the order by the trading system
44	Price	N	Default to a market-priced order
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.

Table 29: TSX-FIX INPUT: OMR – MOC order

Tag	Field Name	Req'd	Comments
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric

Table 29: TSX-FIX INPUT: OMR – MOC order

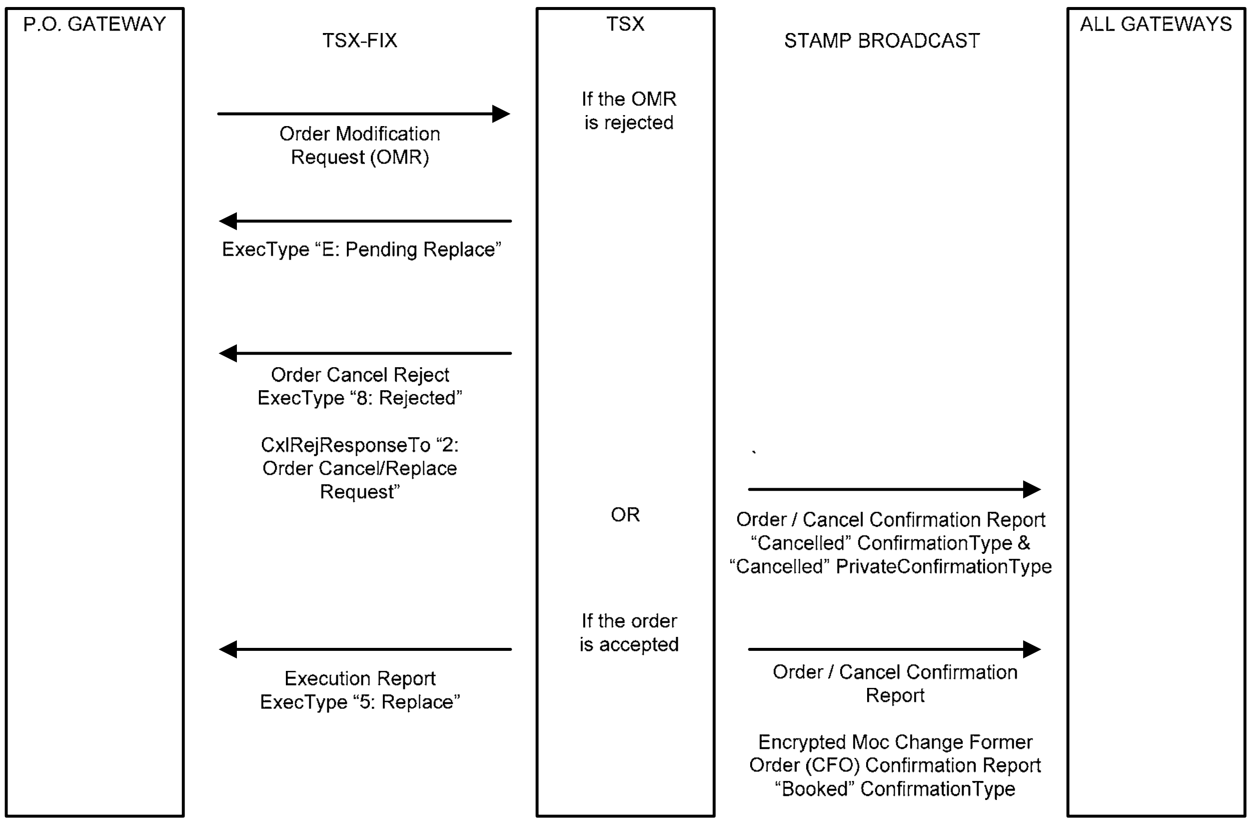
Tag	Field Name	Req'd	Comments
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.4.8 Modifying a Limit on Close (LOC) Order

Order Modification Requests to Limit on Close (LOC) orders are accepted during the MOC Imbalance session or the Price Movement Extension session by Trading Services staff only. Once the OMR has been accepted, the LOC order is processed the same way as a new LOC order.

Note: TMX Select does not support modification of Limit on Close orders, because Limit on Close orders themselves are not supported.

Figure 19: Sequence diagram - OMR a Limit on Close order



Availability: MOC Imbalance session or when the Price Movement Extension session begins.

Table 30: TSX-FIX INPUT: OMR – LOC order format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = G
11	ClOrdID	Y	Unique identifier of the replacement order as assigned by the institution. Note that this identifier is used in the ClOrdID field of the Cancel Reject message, if the replacement request is rejected.
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to the previous original order when replacing an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
40	OrdType	Y	Price type of an order must be specified by one of the following values: B = LOC (Limit On Close) If LOC (B), then Price 44 must = Limit price
54	Side	Y	Side is the order action and must be specified by one of the following values and must match original order: 1 = Buy 2 = Sell
55	Symbol	Y	The security/issue symbol. Must match original order
6751	TSXUserID	Y	The trading system's user ID for a trader
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
1	Account	N	Identifies the trading account identification
37	OrderID	N	A number assigned to the order by the trading system
44	Price	N	Required for limit OrdTypes
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV

Table 30: TSX-FIX INPUT: OMR – LOC order format

Tag	Field Name	Req'd	Comments
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder

Table 30: TSX-FIX INPUT: OMR – LOC order format

Tag	Field Name	Req'd	Comments
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side

Table 30: TSX-FIX INPUT: OMR – LOC order format

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.4.9 Modify – Undisplayed Mid-Point, Limit orders

Order Modification Requests are accepted on board lot, undisplayed mid-point and limit booked orders during the Pre-Open and Post-Open Sessions.

Table 31: TSX-FIX INPUT: OMR – Undisplayed Mid-Point, Limit orders

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = G
11	ClOrdID	Y	Unique identifier of a replacement order as assigned by the institution. Note that this identifier will be used in ClOrdID field of the Cancel Reject message, if the replacement request is rejected.
40	OrdType	Y	Price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to the previous original order when replacing an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
54	Side	Y	Side is the order action and must be specified by one of the following values and must match original order: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol. Must match original order
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
37	OrderID	N	A number assigned to the order by the trading system
44	Price	N	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.

Table 31: TSX-FIX INPUT: OMR – Undisplayed Mid-Point, Limit orders

Tag	Field Name	Req'd	Comments
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default 1 = GTC (Good Till Cancel) ;TSX and TSXV 3 = IOC 4 = FOK” 6= GTD (Good Till Date) ;TSX and TSXV Note: if TimeInForce = 6 (GTD) append date from ExpireDate Tag #432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terns of the local market date For TSX and TSXV, conditionally required if TimeInForce = 6 (GTD)
6750	TSXAccountType	N	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default

Table 31: TSX-FIX INPUT: OMR – Undisplayed Mid-Point, Limit orders

Tag	Field Name	Req'd	Comments
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker. N = No ;default 1*3Digit = TSXBrokerNumber
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric7
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char "N" = Cancel newest, 2nd char "M" = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default

Table 31: TSX-FIX INPUT: OMR – Undisplayed Mid-Point, Limit orders

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. **Note:** Ignored on undisplayed orders. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order's optional limit price. An order is priced at the National Best Bid and Offer midpoint. N = None. Default = N.
7726	TSXUndisplayed	Y	Indicates the order is completely undisplayed. TSXUndisplayed = "Y" | "N"; default = "N"
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order's volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for "Short-Marking Exempt" order designation. Required if applicable for "Short-Marking Exempt". Valid values: 0 = SME

Table 31: TSX-FIX INPUT: OMR – Undisplayed Mid-Point, Limit orders

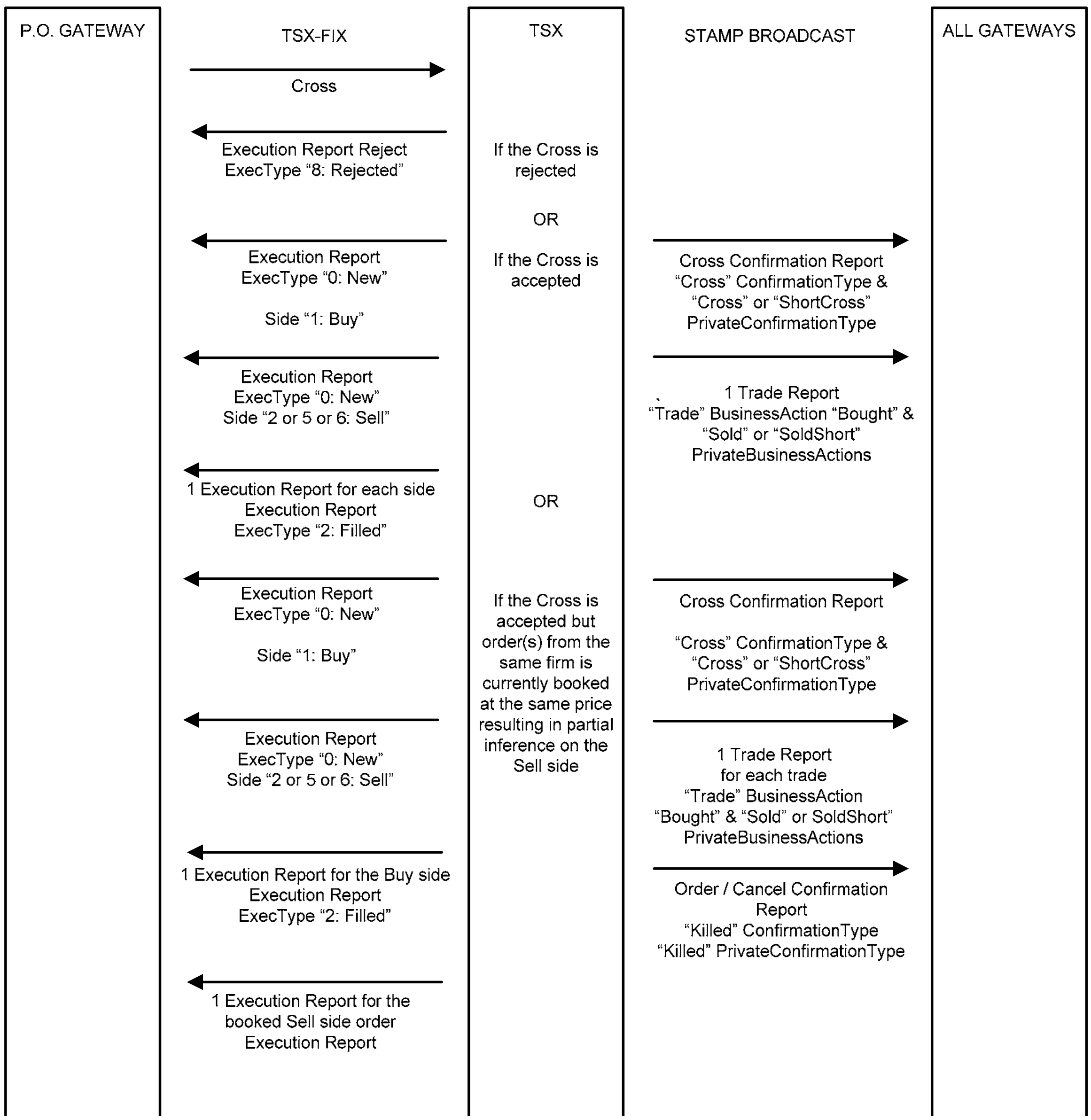
Tag	Field Name	Req'd	Comments
	Standard Trailer	Y	

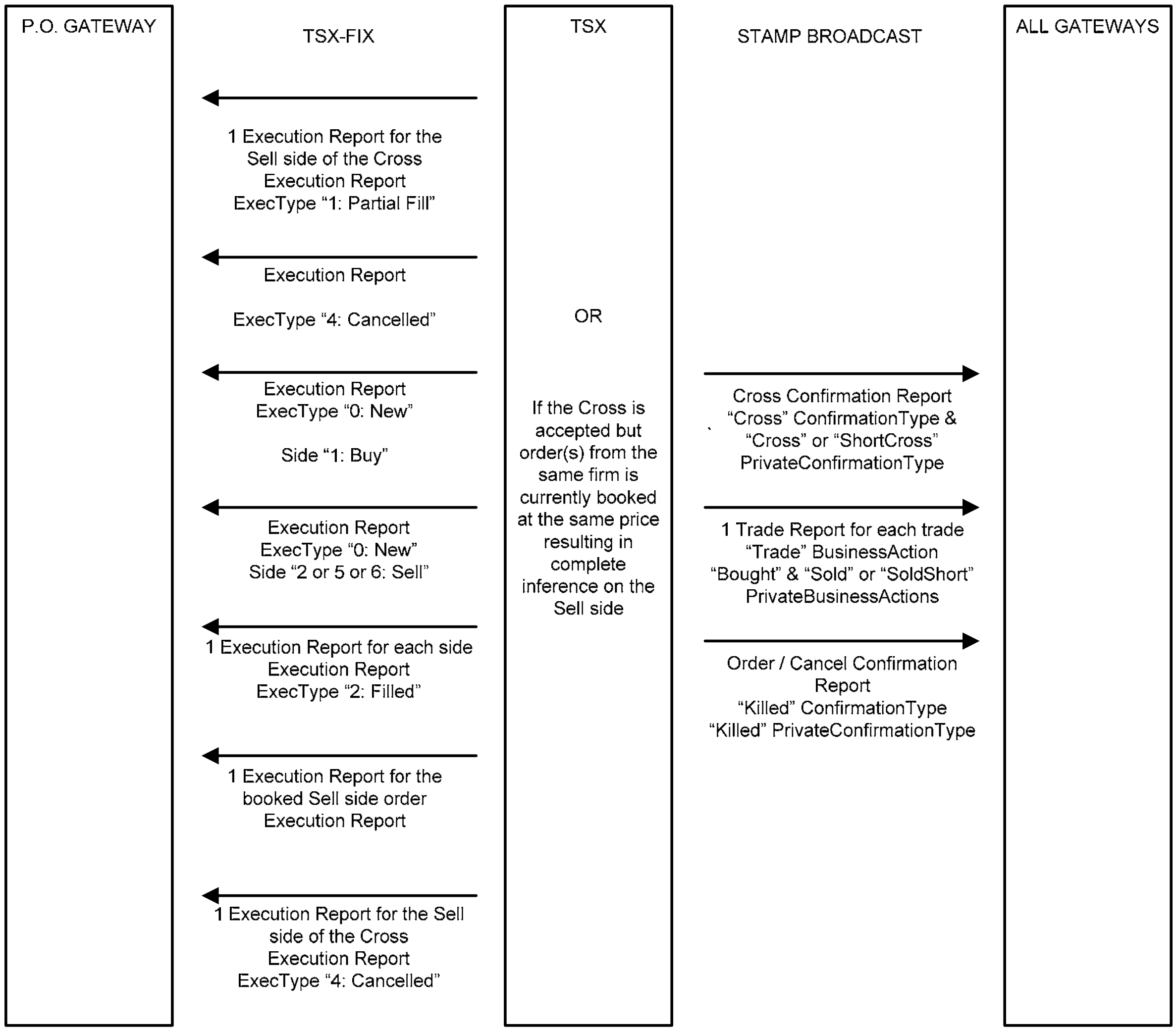
4.5 Cross

For TSX and TSXV, crosses and short crosses are accepted on Board Lot, Odd Lot and Mixed Lot orders during the Post-Open and Extended Hours trading sessions. For TMX Select, crosses and short crosses are accepted on Board Lot orders during the Post-Open trading session.

Specialty crosses are addressed in section 4.5.1 on page 111. The Quantum Gateway system responds to a cross by confirming two new orders, both with the same ClOrdID. Each order is reported on separately according to the outcome of the cross.

Figure 20: Sequence diagram – Crosses





Availability: Post-Open and Extended Hours Trading Sessions.

4.5.1 Entering a ByPass Designated Cross/Specialty Cross during Post-Open and Extended session

ByPass Cross is a Cross designated with the "ByPass" marker and adheres to the following characteristics:

- applies to the both sides of the board lot Cross
- may be printed outside the quote,
- will not set last sale price and
- is not subject to interference

Specialty Crosses refer to five cross types:

- Basis
- VWAP (Volume-Weighted Average Price)
- Contingent
- Internal
- STS (Special Trading Session) - not supported by TMX Select.
- Specialty crosses are accepted only in the Board Lot market.

Table 32: Types of Specialty crosses

Cross Type	Definition	Characteristics	Availability
Basis Cross	A trade whereby a basket of securities or an index participation unit is transacted at prices achieved through the execution of related exchange-traded derivative instruments, which may include index futures, index options and index participation units in an amount that will correspond to an equivalent market exposure	• May be printed outside the quote • Will not set last sale price • Is not subject to interference	Post Open and Extended Session
VWAP Cross	A trade for the purpose of executing trades at a volume-weighted average price of the security traded for a continuous period on or during a trading day on the exchange	• May be printed outside the quote • Will not set last sale price • Is not subject to interference	Post Open and Extended Session

Table 32: Types of Specialty crosses

Cross Type	Definition	Characteristics	Availability
Contingent Cross	A trade resulting from an order (e.g. to sell) placed by a PO on behalf of a client for one security which is contingent on the execution of a second order (e.g. to buy) placed by the same client for an offsetting volume of a related security	• Must be printed within the quote • May set last sale price • Is not subject to interference	Post Open and Extended Session
Internal Cross	A trade originating from a participating organization between managed accounts that have the same manager	• Must be printed within the quote • May set last sale price • Is not subject to interference	Post Open and Extended Session
STS Cross	A trade resulting from an order placed by a PO on behalf of a client for execution in the Special Trading Session at the last sale price Not supported by TMX Select.	• Can only be printed at the last sale price • Cannot change last sale • Is not subject to interference	Extended Session

Table 33: TSX-FIX INPUT: Cross format

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
54	Side	Y	Side is the order action and must be specified by one of the following values: 8 = Cross 9 = Cross Short
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
40	OrdType	Y	Price type of an order must be specified by the following value: 2 = Limit (numeric price)

Table 33: TSX-FIX INPUT: Cross format

Tag	Field Name	Req'd	Comments
44	Price	Y	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
59	TimeInForce	N	Order duration must be the following values: 0 = Day ; default at TSX and TSXV
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6769	TSXBuyAccountID	N	Identifies the trading account identification.
6767	TSXBuyAccountType	N	Identifies the buyer's trading account. Type of trading account can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker
6797	TSXBuyCustomerType	N	Identifies the Cross Buy side customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6781	TSXBuyJitney	N	An order is marked as being executed on behalf of another broker
6771	TSXBuyRegulationID	N	Identification marker for UMIR-specific designation to orders and trades IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber

Table 33: TSX-FIX INPUT: Cross format

Tag	Field Name	Req'd	Comments
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6773	TSXCrossType	N	Refers to one of five Specialty Cross types, including Basis, VWAP, Contingent, Internal, and STS crosses. These crosses are treated differently from regular crosses with respect to interference and or price validation.
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. N = No ;default Y = Yes
6770	TSXSellAccountID	N	The seller's trading account identification.
6768	TSXSellAccountType	N	Type of trading account can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6798	TSXSellCustomerType	N	Identifies the Cross Sell side customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6782	TSXSellJitney	N	An order is marked as being executed on behalf of another broker
6772	TSXSellRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder

Table 33: TSX-FIX INPUT: Cross format

Tag	Field Name	Req'd	Comments
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market..
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 1 = Buy Cross SME 2 = Sell Cross SME 3 = Both Buy and Sell Cross SME
	Standard Trailer	Y	

Table 34:TSX-FIX INPUT: Cross format with Settlement Terms

Note: TMX Select does not support crosses with settlement terms.

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = D
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
54	Side	Y	Side is the order action and must be specified by one of the following values: 8 = Cross 9 = Cross Short
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
40	OrdType	Y	Price type of an order must be specified by the following value: 2 = Limit (numeric price)
44	Price	Y	Required for limit OrdTypes If this field is absent, the order defaults to a market-priced order.
59	TimeInForce	N	Order duration must be the following values: 0 = Day ; default at TSX and TSXV
6769	TSXBuyAccountID	N	Identifies the trading account identification.
6767	TSXBuyAccountType	N	Identifies the buyer's trading account. Type of trading account can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6797	TSXBuyCustomerType	N	Identifies the Cross Buy side customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default

Table 34:TSX-FIX INPUT: Cross format with Settlement Terms

Note: TMX Select does not support crosses with settlement terms.

Tag	Field Name	Req'd	Comments
6781	TSXBuyJitney	N	An order is marked as being executed on behalf of another broker
6771	TSXBuyRegulationID	N	Identification marker for UMIR-specific designation to orders and trades IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6773	TSXCrossType	N	Refers to one of five Specialty Cross types, including Basis, VWAP, Contingent, Internal, and STS crosses. These crosses are treated differently from regular crosses with respect to interference and or price validation:
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes. N = No ; default Y = Yes
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"

Table 34:TSX-FIX INPUT: Cross format with Settlement Terms

Note: TMX Select does not support crosses with settlement terms.

Tag	Field Name	Req'd	Comments
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. N = No ;default Y = Yes
6770	TSXSellAccountID	N	The seller's trading account identification.
6768	TSXSellAccountType	N	Type of trading account can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6798	TSXSellCustomerType	N	Identifies the Cross Sell side customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6782	TSXSellJitney	N	An order is marked as being executed on behalf of another broker
6772	TSXSellRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric

Table 34:TSX-FIX INPUT: Cross format with Settlement Terms

Note: TMX Select does not support crosses with settlement terms.

Tag	Field Name	Req'd	Comments
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following: **Note:** 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only if SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (year, month, day). Required when SettlmntTyp = 6 (Future), Tag 63 (expressed in local time at place of settlement)
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = DAO, default. The exchange does not prevent trade throughs or locked markets. 5 = Non-DAO. The exchange kills any portion of the incoming order that trades through or locks an away market.
7729	ShortMarkingExempt	Y	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 1 = Buy Cross SME 2 = Sell Cross SME 3 = Both Buy and Sell Cross SME
	Standard Trailer	Y	

4.6 Entering a Market Command

The TSX-FIX client sends a market command to make a change to a responsible equities specialist's Minimum Guaranteed Fill (MGF) participation, to delay the opening on a stock in a pre-open state, or to open a delayed stock.

Note: TMX Select does not support the Market command.

Figure 21: Sequence diagram - Market Command

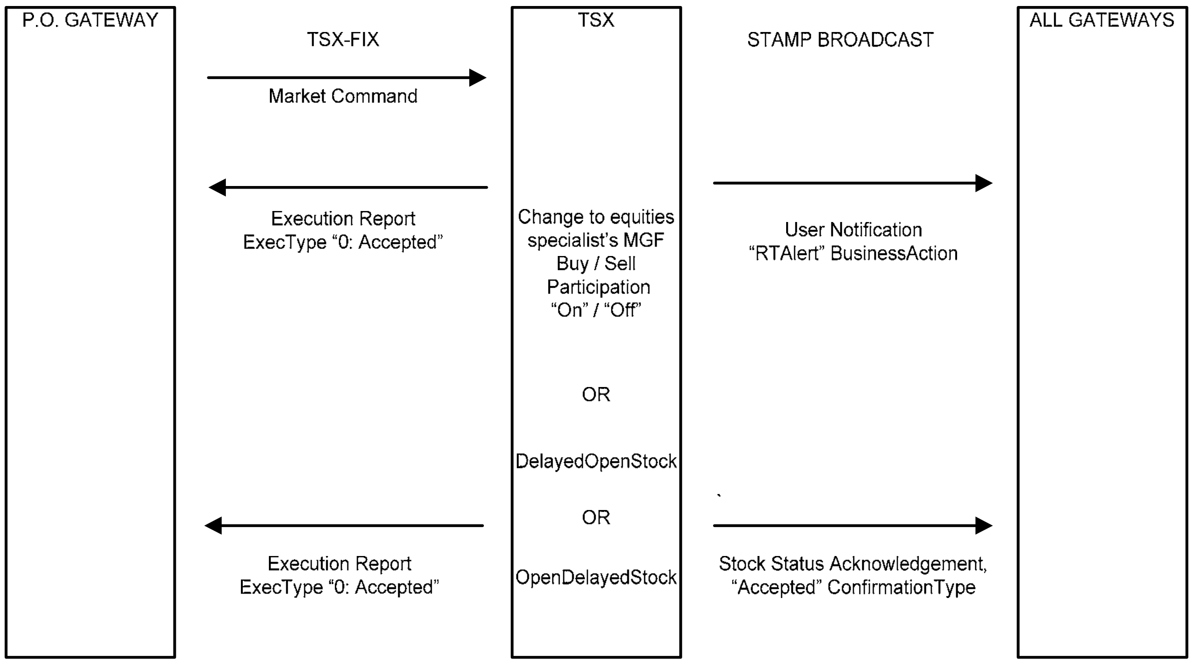


Table 35: TSX-FIX INPUT: Format of MGF Participation Market Command

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = MC
54	Side	Y	Side is the order action and must be specified by one of the following values: P = Participation
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
6789	TSXMessageID	Y	Unique identifier assign by a Member Firm to a message that is not an order 1*12 AlphaNumeric

Table 35: TSX-FIX INPUT: Format of MGF Participation Market Command

Tag	Field Name	Req'd	Comments
6785	TSXBuyParticipation	N	Indicate if the responsible equities specialist's participation on the buy side is active. "On" or "Off" ; no default
6786	TSXSellParticipation	N	Indicate if the responsible equities specialist's participation on the sell side is active. "On" or "Off" ; no default
7719	TSXBuyParticipation Volume	N	To assign the maximum buy participation volume for a symbol TSXBuyParticipationVolume = OrderQty; no default
7720	TSXSellParticipation Volume	N	To assign the maximum sell participation volume for a symbol TSXSellParticipationVolume = OrderQty; no default
	Standard Trailer	Y	

Table 36: TSX-FIX INPUT: Format of Delayed Open & Open Delayed

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = MC
54	Side	Y	Side is the order action and must be specified by one of the following values: M = DelayedOpenStock N = OpenDelayedStock
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system's user ID for a trader
6789	TSXMessageID	Y	Unique identifier assign by a Member Firm to a message that is not an order 1*12 AlphaNumeric
	Standard Trailer	Y	

4.7 Execution reports

The TSX-FIX server sends an Execution report for the following conditions:

- For TSX and TSXV,
  - An incoming NewOrder, Order Modification Request, OrderCancelRequest or Cross which trades (may be interfered with).
  - Each time a trade occurs.
  - Each time an order causes a freeze condition.
  - A booked order trades (including previously booked orders that are traded by the system).
  - TSX's Trading Services enters a NewOrder, OrderModificationRequest, OrderCancelRequest, Cross, adds a trade, makes a trade correction, cancels a trade, releases a freeze condition, or adjusts the time priority of an order.
  - A Stop order is triggered.
  - A booked MOC order trades as a result of the Calculated Closing Price determination.
  - A Reject message is sent.
  - The TSX-FIX Renounce-FillReport is created for each side of the trade when TSX's Customer Service cancels a trade.
- For TMX Select:
  - An incoming NewOrder, Order Modification Request, OrderCancelRequest or Cross which trades.
  - Each time a trade occurs.
  - Each time an order causes a freeze condition.
  - A booked order trades (including previously booked orders that are traded by the system).
  - TSX's Trading Services enters a NewOrder, OrderModificationRequest, OrderCancelRequest, Cross, adds a trade, makes a trade correction, cancels a trade, releases a freeze condition, or adjusts the time priority of an order.
  - A Reject message is sent.
  - The TSX-FIX Renounce-FillReport is created for each side of the trade when TSX's Customer Service cancels a trade.

4.7.1 Order – single acknowledgement

For TSX and TSXV, the TSX-FIX server sends an Execution report to the TSX-FIX client when a single new order, Order Cancel Request, ByPass order or MBF is entered into the trading system and Buy Item | Sell Item are satisfied.

For TMX Select, the TSX-FIX server sends an Execution report to the TSX-FIX client when a single new order, Order Cancel Request, or ByPass order is entered into the trading system.

Table 37: TSX-FIX Response Message format: MsgType = 8   ExecType = 0, 9 or D

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
20	ExecTransType	Y	The type of transaction sent: 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution report. 0 = New 9 = Suspended D = Restated
151	LeavesQty	Y	Remaining unfilled quantity of order.
37	OrderID	Y	A number assigned to the order by the trading system.
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	0 = New 1 = Partially filled 2 = Filled 5 = Replaced 8 = Rejected 9 = Suspended

Table 37: TSX-FIX Response Message format: MsgType = 8 ExecType = 0, 9 or D

Tag	Field Name	Req'd	Comments
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol
60	TransactTime	Y	The time of execution/order creation: YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
378	ExecRestatementReason	N	Reason for an Execution report to be sent with ExecType = Restated. 3 = Repricing of Order 16 = Booked 17 =AssignTimePriority 18 = Triggered ;TSX and TSXV
111	MaxFloor	N	The disclosed order quantity for an Iceberg order.
40	OrdType	N	Price type of an order can be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price) 4 = Stop Limit ;TSX and TSXV 5 = Market on Close ;TSX and TSXV B = Limit on Close ;TSX and TSXV X = Must Be Filled (MBF) ;TSX and TSXV
44	Price	N	Required for limit orders.

Table 37: TSX-FIX Response Message format: MsgType = 8 ExecType = 0, 9 or D

Tag	Field Name	Req'd	Comments
99	StopPx	N	Trigger the order when the stock trades at or through the StopPx. (TSX and TSXV)
59	TimeInForce	N	Order duration must be the following value: **Note:** 0 = Day ; default 1 = GTC (Good Till Cancel) ;TSX and TSXV 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) ;TSX and TSXV If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. For TSX and TSXV, conditionally required if TimeInForce = 6 (GTD)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors..
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"

Table 37: TSX-FIX Response Message format: MsgType = 8 ExecType = 0, 9 or D

Tag	Field Name	Req'd	Comments
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV): Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric

Table 37: TSX-FIX Response Message format: MsgType = 8   ExecType = 0, 9 or D

Tag	Field Name	Req'd	Comments
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following (TSX and TSXV): 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only **Note:** If SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (year, month, day) (TSX and TSXV). Required when SettlmntTyp = 6 (Future), Tag 63 (expressed in local time at place of settlement)
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes (TSX and TSXV). N = No ; default Y = Yes
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level

Table 37: TSX-FIX Response Message format: MsgType = 8 ExecType = 0, 9 or D

Tag	Field Name	Req'd	Comments
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order's optional limit price. Order is priced at the National Best Bid/ and Offer midpoint. N = None, default = "N"
7726	TSXUndisplayed	N	Indicates the order is completely undisplayed. TSXUndisplayed = "Y" | "N"; default = "N"
110	*MinQty*	N	Prevents aggregate fills smaller than the minimum quantity specified until the order's volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty

Table 37: TSX-FIX Response Message format: MsgType = 8   ExecType = 0, 9 or D

Tag	Field Name	Req'd	Comments
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.7.2 Execution Report – Pending Replace

The TSX-FIX server sends a Pending Replace Execution Report to the TSX-FIX client when an Order Modification Request (OMR) is entered into the trading system. This message is an acknowledgement that the Exchange has received the request message. However, the OMR does remain subject to processing edits and may be rejected later.

Table 38: TSX-FIX Response Message format: MsgType = 8 ExecType = E

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
20	ExecTransType	Y	The type of transaction sent. 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution report: E = Pending Replace
151	LeavesQty	Y	Remaining unfilled quantity of the order
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	E = Pending Replace
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to an order.
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol
37	OrderID	N	A number assigned to the order by the trading system

Table 38: TSX-FIX Response Message format: MsgType = 8   ExecType = E

Tag	Field Name	Req'd	Comments
40	OrdType	N	Price type of an order can be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)| 4 = Stop Limit ;TSX and TSXV 5 = Market on Close ;TSX and TSXV B = Limit on Close ;TSX and TSXV X = Must Be Filled (MBF) ;TSX and TSXV
44	Price	N	Required for limit orders
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default

Table 38: TSX-FIX Response Message format: MsgType = 8   ExecType = E

Tag	Field Name	Req'd	Comments
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
	Standard Trailer	Y	

4.7.3 Execution Report – Replace

The TSX-FIX server sends a Replace Execution Report to the TSX-FIX client when an Order Modification Request (OMR) is entered into the trading system.

This confirmation includes the details of the order for which the OMR has been issued, as well as the original ClOrdID with OrderId and the new ClOrdID with OrderId.

Table 39: TSX-FIX Response Message format: MsgType = 8   ExecType = 5

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
20	ExecTransType	Y	The type of transaction sent. 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution Report: 5 = Replaced
151	LeavesQty	Y	Remaining unfilled quantity of order
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	5 = Replaced
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to an order
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short

Table 39: TSX-FIX Response Message format: MsgType = 8   ExecType = 5

Tag	Field Name	Req'd	Comments
55	Symbol	Y	The security/issue symbol
60	TransactTime	Y	The time of execution/order creation. YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
378	ExecRestatementReason	N	Reason for an Execution Report to be sent with ExecType = Restated: 3 = Repricing of Order 16 = Booked 17 =AssignTimePriority 18 = Triggered (TSX and TSXV)
111	MaxFloor	N	The disclosed order quantity for an Iceberg order
40	OrdType	N	Price type of an order can be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price) 4 = Stop Limit ;TSX and TSXV 5 = Market on Close ;TSX and TSXV B = Limit on Close ;TSX and TSXV X = Must Be Filled (MBF) ;TSX and TSXV
44	Price	N	Required for limit orders
198	SecondaryOrderID	N	The original order number of the order for which the OMR was issued
99	StopPx	N	Trigger the order when the stock trades at or through the StopPx (TSX and TSXV).

Table 39: TSX-FIX Response Message format: MsgType = 8   ExecType = 5

Tag	Field Name	Req'd	Comments
58	Text	N	The description of an error or order information
59	TimeInForce	N	Order duration must be the following value: **Note:** 0 = Day ; default 1 = GTC (Good Till Cancel) ;TSX and TSXV 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) ;TSX and TSXV If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. For TSX and TSXV, conditionally required if TimeInForce = 6 (GTD)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Values: "000" to "999", no default

Table 39: TSX-FIX Response Message format: MsgType = 8   ExecType = 5

Tag	Field Name	Req'd	Comments
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV): Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following (TSX and TSXV): 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only **Note:** If SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (TSX and TSXV). Required when SettlmntTyp = 6 (Future) Tag 63 (expressed in local time at place of settlement)

Table 39: TSX-FIX Response Message format: MsgType = 8   ExecType = 5

Tag	Field Name	Req'd	Comments
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes (TSX and TSXV). N = No ; default Y = Yes
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default, V

Table 39: TSX-FIX Response Message format: MsgType = 8   ExecType = 5

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order's optional limit price. Order is priced at the National Best Bid and Offer midpoint. N = None, default = "N"
7726	TSXUndisplayed	N	Indicates the order is completely undisplayed. TSXUndisplayed = "Y" | "N"; default = "N"
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order's volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.

Table 39: TSX-FIX Response Message format: MsgType = 8   ExecType = 5

Tag	Field Name	Req'd	Comments
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.7.4 Execution Report – Pending Cancel

The TSX-FIX server sends a Pending Cancel Execution Report to the TSX-FIX client when an Order Cancel Request is entered into the trading system. This message is an acknowledgement that the Exchange has received the request message. However, the Cancel Request does remain subject to processing edits and may be rejected later.

Table 40: TSX-FIX Response Message format: MsgType = 8 ExecType = 6

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
20	ExecTransType	Y	The type of transaction sent: 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution Report: 6 = Pending Cancel
151	LeavesQty	Y	Remaining unfilled quantity of order
39	OrdStatus	Y	6 = Pending Cancel
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to an order
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol
37	OrderID	N	A number assigned to the order by the trading system
38	OrderQty	N	The volume of an order or the total volume for undisclosed Iceberg orders
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value:

Table 40: TSX-FIX Response Message format: MsgType = 8   ExecType = 6

Tag	Field Name	Req'd	Comments
			1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
	Standard Trailer	Y	

4.7.5 Execution Report – Cancelled

The TSX-FIX server sends a Cancelled Execution Report to the TSX-FIX Client when an Order Cancel Request is entered into the trading system.

Table 41: TSX-FIX Response Message format: MsgType = 8   ExecType = 4

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
20	ExecTransType	Y	The type of transaction sent: 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution Report: 4 = Cancelled
151	LeavesQty	Y	Remaining unfilled quantity of order or zero value on a cancel
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	4 = Cancelled
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to an order
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol
60	TransactTime	Y	The time of execution/order creation: YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second,

Table 41: TSX-FIX Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
			milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
111	MaxFloor	N	The disclosed order quantity for an Iceberg order
40	OrdType	N	Price type of an order can be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price) 4 = Stop Limit 5 = Market on Close B = Limit on Close X = Must Be Filled (MBF)
44	Price	N	Required for limit orders
99	StopPx	N	Trigger the order when the stock trades at or through the StopPx.(TSX and TSXV)
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default 1 = GTC (Good Till Cancel) ;TSX and TSXV 6 = GTD (Good Till Date) ;TSX and TSXV **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. For TSX and TSXV, conditionally required if TimeInForce = 6 (GTD)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used

Table 41: TSX-FIX Response Message format: MsgType = 8   ExecType = 4

Tag	Field Name	Req'd	Comments
			by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker. N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV). Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. N = No ;default Y = Yes

Table 41: TSX-FIX Response Message format: MsgType = 8   ExecType = 4

Tag	Field Name	Req'd	Comments
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following (TSX and TSXV): 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only **Note:** If SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (year, month, day) (TSX and TSXV). Required when SettlmntTyp = 6 (Future) Tag 63 (expressed in local time at place of settlement)
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes (TSX and TSV). N = No ; default Y = Yes
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side

Table 41: TSX-FIX Response Message format: MsgType = 8   ExecType = 4

Tag	Field Name	Req'd	Comments
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char "N" = Cancel newest, 2nd char "M" = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
7715	TSXNoTradeOrderNum	N	The private resting order number that would have matched with the active order. TSXNoTradeOrderNum = OrderID; No default
7716	TSXNoTradeVol	N	The number of shares that would have matched if not prevented by the no trade feature. TSXNoTradeVol = OrderQty; No default
7717	TSXNoTradePrice	N	The price the match would have occurred at if not prevented by the no trade feature. TSXNoTradePrice = Price; No default
58	Text	N	The description of an error or order information
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed

Table 41: TSX-FIX Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
			markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order's optional limit price. Order is priced at the National Best Bid and Offer midpoint. N = None, default = "N"
7726	TSXUndisplayed	N	Indicates the order is completely undisplayed. TSXUndisplayed = "Y" | "N"; default = "N"
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order's volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7727	TSXExecCancelledReason	N	Indicates that the order has been cancelled because of Cancel on Disconnect. TSXExecCancelledReason = "1"
7729	ShortMarkingExempt	N	Marker for "Short-Marking Exempt" order designation. Required if applicable for "Short-Marking Exempt". Valid values: 0 = SME
	Standard Trailer	Y	

4.7.6 Execution Report - Cross Acknowledgement

The TSX-FIX server sends an Execution Report for each side of the cross to the TSX-FIX client, when a cross is entered into the trading system.

These acknowledgements include all relevant transaction details for both the buyer and the seller.

Note: One message for each side of the cross

Table 42: TSX-FIX Response Message format: MsgType = 8 ExecType = 0

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
20	ExecTransType	Y	The type of transaction sent: 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution Report: 0 = New 4 = Cancelled 9 = Suspended D = Restated
151	LeavesQty	Y	Remaining unfilled quantity of order
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	0 = New 1 = Partially filled 2 = Filled 4 = Cancelled 9 = Suspended
44	Price	Y	Required for limit orders

Table 42: TSX-FIX Response Message format: MsgType = 8   ExecType = 0

Tag	Field Name	Req'd	Comments
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Shor
55	Symbol	Y	The security/issue symbol
60	TransactTime	Y	The time of execution/order creation. YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
378	ExecRestatementReason	N	Reason for an Execution Report to be sent with ExecType = Restated: 3 = Repricing of Order 16 = Booked 17 =AssignTimePriority 18 = Triggered
40	OrdType	N	Price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
58	Text	N	The description of an error or order information

Table 42: TSX-FIX Response Message format: MsgType = 8 ExecType = 0

Tag	Field Name	Req'd	Comments
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6773	TSXCrossType	N	Refers to one of five specialty cross types including Basis, VWAP, Contingent, Internal, and STS crosses. These crosses are treated differently from regular crosses with respect to interference and/or price validation.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member for example, Customer Service Representative)

Table 42: TSX-FIX Response Message format: MsgType = 8 ExecType = 0

Tag	Field Name	Req'd	Comments
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV): Y = Yes N = No ;default
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position. N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following (TSX and TSXV): 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only **Note:** If SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (year, month, day) (TSX and TSXV). Required when SettlmntTyp = 6 (Future) Tag 63 (expressed in local time at place of settlement)

Table 42: TSX-FIX Response Message format: MsgType = 8 ExecType = 0

Tag	Field Name	Req'd	Comments
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes (TSX and TSXV). N = No ; default Y = Yes
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market.
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	Y	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values 1 = Buy Cross SME 2 = Sell Cross SME 3 = Both Buy and Sell Cross SME
	Standard Trailer	Y	

4.7.7 Execution Report - Cross Interference (Cancelled) Acknowledgement

The TSX-FIX server sends an Execution Report as a result of cross interference with orders from the same firm in the book. The side of the Cross order with remaining unfilled volume is killed.

Note: This message is not supported by TMX Select.

Table 43: TSX-FIX Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order.
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
20	ExecTransType	Y	The type of transaction sent: 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution Report: 4 = Cancelled
151	LeavesQty	Y	Remaining unfilled quantity of order
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	4 = Cancelled
44	Price	Y	Required for limit orders
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol

Table 43: TSX-FIX Response Message format: MsgType = 8   ExecType = 4

Tag	Field Name	Req'd	Comments
60	TransactTime	Y	The time of execution/order creation. YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
378	ExecRestatementReason	N	Reason for an Execution Report to be sent with ExecType = Restated: 3 = Repricing of Order 16 = Booked 17 =AssignTimePriority 18 = Triggered
40	OrdType	N	Price type of an order can be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
58	Text	N	The description of an error or order information
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes

Table 43: TSX-FIX Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the Cross Buy side customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill: Y = Yes N = No ;default
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric

Table 43: TSX-FIX Response Message format: MsgType = 8   ExecType = 4

Tag	Field Name	Req'd	Comments
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	Y	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values 1 = Buy Cross SME 2 = Sell Cross SME 3 = Both Buy and Cross Sell SME
	Standard Trailer	Y	

4.7.8 Execution Report – Partial or Complete Fill

The TSX-FIX server sends an Execution Report to the TSX-FIX client when a trade occurs on a previously acknowledged new order or cross.

This report includes all relevant trade details, the contra broker number, and whether the Member Firm acted as agent or principal.

TSX Customer Service can add, correct, cancel and add (as correction) or only cancel a trade.

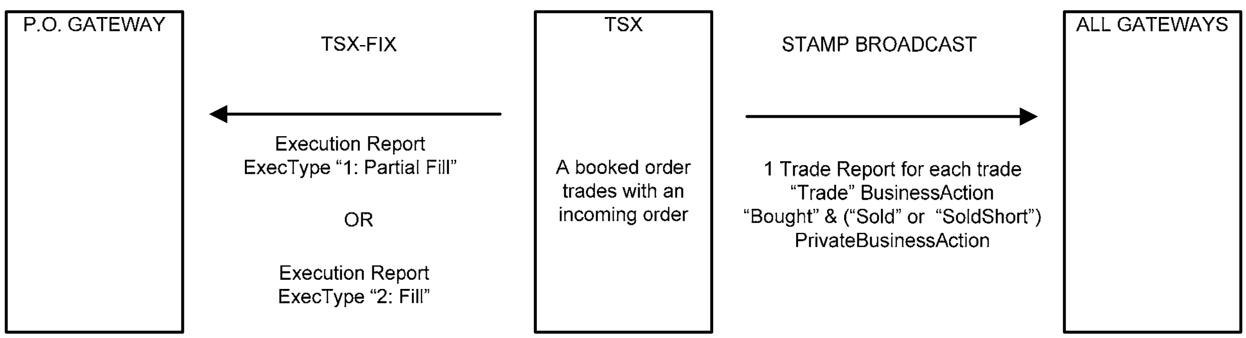
The Sell side of a trade can only be changed by TSX Customer Service from Sell to SellShort or SellShortExempt (internal only) or SellShort to SellShortExempt (internal only).

Note: Internal only means the short will be marked as Exempt for TSX use only.

The TSX-FIX Execution Report “Cancelled” is created for each side of the trade when TSX’s Customer Service cancels a trade.

Once an order is booked, it may be partially or completely filled.

Figure 22: Sequence diagram: Execution Report – Partial or Complete Fill



Refer to the sequence diagram in section 4.1.1 which describes a new order trading upon entry to receive a partial or complete fill.

Table 44: TSX-FIX Response Message format: MsgType = 8 ExecType = 1|2

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID
375	ContraBroker	Y	The broker with whom the trade occurred
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	Unique identifier assigned to each trade using a combination of the Symbol " | " Trade Number.
20	ExecTransType	Y	The type of transaction sent: 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution Report: 1 = Partial Fill 2 = Fill
32	LastShares	Y	Quantity of shares on the last trade for an order
151	LeavesQty	Y	Remaining unfilled quantity of order
382	NoContraBrokers	Y	Number of brokers on the opposite side of a trade **Note:** TSX and TSXV the default will always be set to 1.
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	0 = New 1 = Partially filled 2 = Filled 4 = Cancelled 9 = Suspended

Table 44: TSX-FIX Response Message format: MsgType = 8   ExecType = 1|2

Tag	Field Name	Req'd	Comments
6784	TSXRTAutofill	N	Indicates a system-generated autofill against the responsible equities specialist's account or an odd lot trader, no default. Values: A = Oddlot, TSX and TSXV G = Guaranteed Fill, TSX P = Participation, TSX
31	LastPx	Y	Required for partial or complete fills as the last traded price
44	Price	Y	Required price for partial or complete fills as the order price
6796	TSXPrivateOrigPrice	N	The original price type of an order when entered into the trading system Values "MBF" ; Must Be Filled, TSX only
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol
60	TransactTime	Y	The time of execution/order creation. YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification

Table 44: TSX-FIX Response Message format: MsgType = 8   ExecType = 1|2

Tag	Field Name	Req'd	Comments
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Values: "000" to "999", no default
19	ExecRefID	N	Unique identifier assigned to each trade using a combination of the Symbol + " | " Trade Number
111	MaxFloor	N	The disclosed order quantity for an Iceberg order
40	OrdType	N	Price type of an order can be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price) 4 = Stop Limit ; TSX and TSXV 5 = Market on Close ;TSX and TSXV B = Limit on Close ;TSX and TSXV X = Must Be Filled (MBF) ;TSX and TSXV
99	StopPx	N	Trigger the order when the stock trades at or through the StopPx (TSX and TSXV).
59	TimeInForce	N	Order duration must be the following value: **Note:** 0 = Day ; 1 = GTC (Good Till Cancel) ;TSX and TSXV 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) ;TSX and TSXV If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. For TSX and TSXV, conditionally required if TimeInForce = 6 (GTD)
336	TradingSessionID	N	Identifies a specific trading session: *1024PrintableChar ; default "N" TradingSessionID = "After-Hours" |; TSX and TSXv

Table 44: TSX-FIX Response Message format: MsgType = 8   ExecType = 1|2

Tag	Field Name	Req'd	Comments
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6773	TSXCrossType	N	Refers to one of five specialty cross types, including: Basis, VWAP, Contingent, Internal, and STS crosses. These crosses are treated differently from regular crosses with respect to interference and or price validation.
6780	TSXExchangeAdmin	N	An assigned marker to transmit information.
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV). Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"

Table 44: TSX-FIX Response Message format: MsgType = 8   ExecType = 1|2

Tag	Field Name	Req'd	Comments
6795	TSXOrigTradeID	N	Used with trade corrections to reference previously reported executions and the side initiating the cancel/correct. Side may be "B" = Buy or "S" = Sell or "C" = Combined indicator for both sides Values: = Trade # | Side Conditionally required if TSXTradeCorrect = "Y"
6776	TSXPrincipalTrade	N	A transaction where the member as principal sells securities to or buys securities from its particular customer; that is, a cross between a client and another account type. N = No ;default Y = Yes
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
6778	TSXTradeCorrection	N	A marker to indicator if the Fill report is a trade correction or a normal fill: N = No ; default Y = Yes
6777	TSXWashTrade	N	A trade that has occurred between proprietary accounts of the same Member Firm: N = No ;default Y = Yes

Table 44: TSX-FIX Response Message format: MsgType = 8   ExecType = 1|2

Tag	Field Name	Req'd	Comments
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following (TSX and TSXV): **Note:** 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only 12 = MS, derivatives-related contingent equity trade **Note:** If SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (year, month, day) (TSX and TSXV). Required when SettlmntTyp = 6 (Future), Tag 63 (expressed in local time at place of settlement)
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes (TSX and TSXV). N = No ; default Y = Yes
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level

Table 44: TSX-FIX Response Message format: MsgType = 8 ExecType = 1|2

Tag	Field Name	Req'd	Comments
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
7721	TSXRemaingBuy ParticipationVolume	N	The remaining buy participation volume for a symbol, TSX only TSXRemainingBuyParticipationVolume = OrderQty, no default
7722	TSXRemainingSell ParticipationVolume	N	The remaining sell participation volume for a symbol, TSX only TSXRemainingSellParticipationVolume = OrderQty, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order's optional limit price. Order is priced at the National Best Bid and Offer midpoint. N = None, default = “N”
7726	TSXUndisplayed	N	Indicates the order is completely undisplayed. TSXUndisplayed = “Y” | ”N”; default = “N”

Table 44: TSX-FIX Response Message format: MsgType = 8 ExecType = 1|2

Tag	Field Name	Req'd	Comments
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order’s volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.7.9 Execution Report – Assign Time Priority to an Order

The TSX-FIX server sends an Execution Report to the TSX-FIX client when a booked order is assigned a new time stamp by the system or an exchange staff member. The time stamp is used to identify order priority.

Figure 23: Sequence diagram: Execution Report: Assign time priority to an order

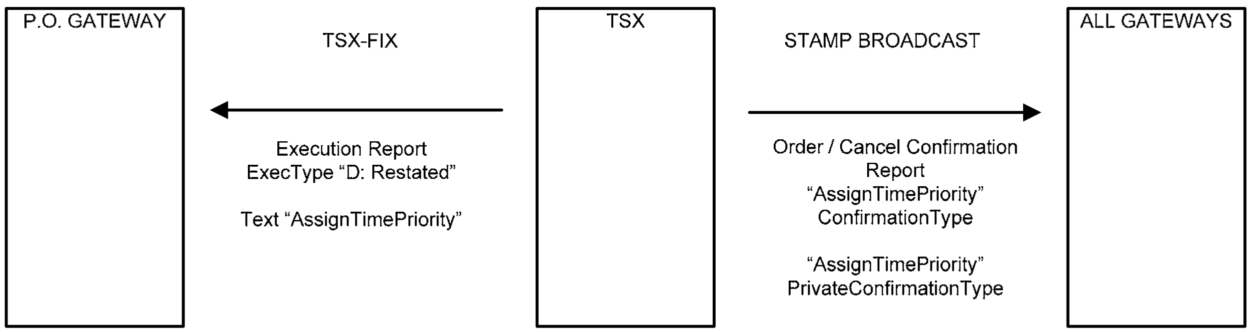


Table 45: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 17

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order.
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order.
17	ExecID	Y	No partial or complete fill
378	ExecRestatementReason	Y	Reason for an Execution Report to be sent with ExecType = Restated: 17 = AssignTimePriority
20	ExecTransType	Y	The type of transaction sent: 0 = New
150	ExecType	Y	The type of Execution Report: D = Restated
151	LeavesQty	Y	Remaining unfilled quantity of order
37	OrderID	Y	A number assigned to the order by the trading system

Table 45: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 17

Tag	Field Name	Req'd	Comments
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	0 = New
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol
58	Text	Y	The description of an error or order information: 1*1024PrintableChar ; no default
60	TransactTime	Y	The time of execution/order creation: YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
111	MaxFloor	N	The disclosed order quantity for an Iceberg order
40	OrdType	N	Price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
44	Price	N	Required for limit orders
99	StopPx	N	Trigger the order when the stock trades at or through the StopPx (TSX and TSXV).

Table 45: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 17

Tag	Field Name	Req'd	Comments
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV). Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"

Table 45: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 17

Tag	Field Name	Req'd	Comments
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
63	SettlmntTyp	N	Settlement terms of the order which can be one of the following (TSX and TSXV): 1 = Cash 2 = Next Day 6 = Future 11 = Non-Net, on TSX only **Note:** If SettlmntTyp = 6 append date from FutSettDate Tag #64
64	FutSettDate	N	Specific date of trade settlement (SettlementDate) in YYYYMMDD format (year, month, day) (TSX and TSXV). Required when SettlmntTyp = 6 (Future), Tag 63 (expressed in local time at place of settlement)
6783	TSXNonResident	N	A terms marker indicating the trade participant is not a Canadian resident for income tax purposes (TSX and TSXV). N = No ; default Y = Yes
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side

Table 45: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 17

Tag	Field Name	Req'd	Comments
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char “N” = Cancel newest, 2nd char “M” = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order’s optional limit price. Order is priced at the National Best Bid and Offer midpoint. N = None, default = “N”

Table 45: TSX-FIX Response Message format: MsgType = 8   ExecType = D ExecRestatementReason = 17

Tag	Field Name	Req'd	Comments
7726	TSXUndisplayed	N	Indicates the order is completely undisplayed. TSXUndisplayed = “Y” | ”N”; default = “N”
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order’s volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.7.10 Execution Report – On-Stop Order Triggered

An On-Stop order is triggered when a trade occurs at or through its on-stop price. Once the order is triggered, it is processed as an incoming Limit order.

Note: The On-Stop Order Triggered Execution Report is not supported by TMX Select.

Figure 24: Sequence diagram: Execution Report – On-Stop Order Triggered

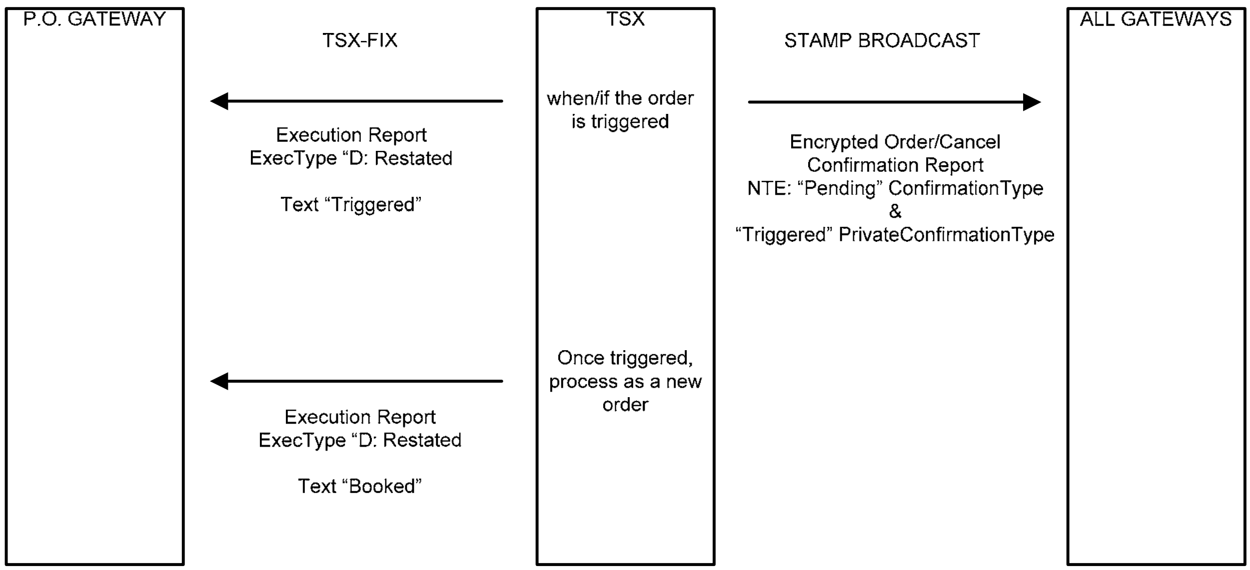


Table 46: TSX-FIX Response Message format 1: MsgType = 8 ExecType = D ExecRestatementReason = 18

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order. **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
378	ExecRestatementReason	Y	Reason for an Execution Report to be sent with ExecType = Restated: 18 = Triggered
20	ExecTransType	Y	The type of transaction sent: 0 = New

Table 46: TSX-FIX Response Message format 1: MsgType = 8 ExecType = D ExecRestatementReason = 18

Tag	Field Name	Req'd	Comments
150	ExecType	Y	The type of Execution Report: D = Restated
151	LeavesQty	Y	Remaining unfilled quantity of order
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	0 = New
44	Price	Y	Required for limit orders
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
99	StopPx	N	Trigger the order when the stock trades at or through the StopPx.
55	Symbol	Y	The security/issue symbol
58	Text	Y	The description of an error or order information: 1*1024PrintableChar ; no default
60	TransactTime	Y	The time of execution/order creation: YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification

Table 46: TSX-FIX Response Message format 1: MsgType = 8   ExecType = D ExecRestatementReason = 18

Tag	Field Name	Req'd	Comments
40	OrdType	N	Price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV 1 = GTC (Good Till Cancel) 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Conditionally required if TimeInForce = 6 (GTD)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default

Table 46: TSX-FIX Response Message format 1: MsgType = 8 ExecType = D ExecRestatementReason = 18

Tag	Field Name	Req'd	Comments
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill: Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.

Table 46: TSX-FIX Response Message format 1: MsgType = 8 ExecType = D ExecRestatementReason = 18

Tag	Field Name	Req'd	Comments
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

Table 47: TSX-FIX Response Message 2 format: MsgType = 8 ExecType = D ExecRestatementReason = 16

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
378	ExecRestatementReason	Y	Reason for an Execution Report to be sent with ExecType = Restated: 16 = Booked
20	ExecTransType	Y	The type of transaction sent: 0 = New
150	ExecType	Y	The type of Execution Report: D = Restated
151	LeavesQty	Y	Remaining unfilled quantity of order
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	0 = New
44	Price	Y	Required for limit orders

Table 47: TSX-FIX Response Message 2 format: MsgType = 8 ExecType = D ExecRestatementReason = 16

Tag	Field Name	Req'd	Comments
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell
99	StopPx	N	Trigger the order when the stock trades at or through the StopPx.
55	Symbol	Y	The security/issue symbol
58	Text	Y	The description of an error or order information: 1*1024PrintableChar ; no default
60	TransactTime	Y	The time of execution/order creation: YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
40	OrdType	N	Price type of an order can be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price) 4 = Stop Limit 5 = Market On Close B = Limit On Close

Table 47: TSX-FIX Response Message 2 format: MsgType = 8 ExecType = D ExecRestatementReason = 16

Tag	Field Name	Req'd	Comments
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV 1 = GTC (Good Till Cancel) 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Conditionally required if TimeInForce = 6 (GTD)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)

Table 47: TSX-FIX Response Message 2 format: MsgType = 8 ExecType = D ExecRestatementReason = 16

Tag	Field Name	Req'd	Comments
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill: Y = Yes N = No ;default
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME

Table 47: TSX-FIX Response Message 2 format: MsgType = 8   ExecType = D ExecRestatementReason = 16

Tag	Field Name	Req'd	Comments
	Standard Trailer	Y	

4.7.11 Execution Report – Price Adjustment

The price may also be adjusted during the Post-Open, based on a change in last sale, and for market and better-price-limit orders that were flagged for anti-scooping at the opening and which did not get a complete fill.

Figure 25: Sequence diagram: Execution Report – Short Sell Price Adjustment

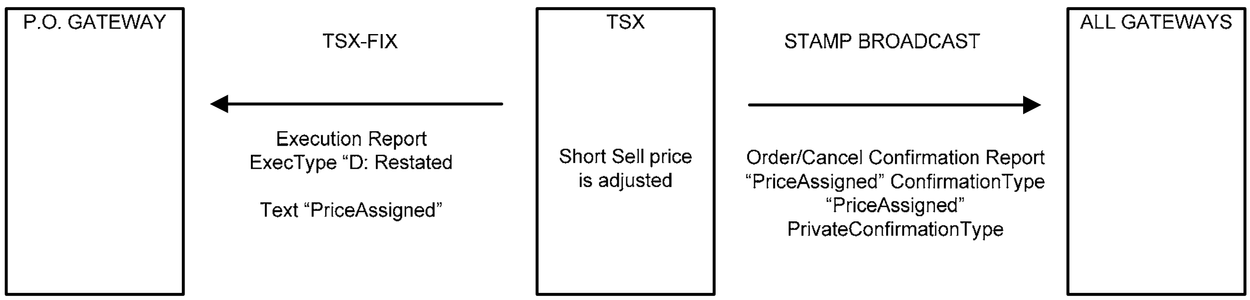


Table 48: TSX-FIX Response Message format: MsgType = 8   ExecType = D ExecRestatementReason = 3

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
378	ExecRestatementReason	Y	Reason for an Execution Report to be sent with ExecType = Restated: 3 = Repricing of Order
20	ExecTransType	Y	The type of transaction sent: 0 = New
150	ExecType	Y	The type of Execution Report: D = Restated
151	LeavesQty	Y	Remaining unfilled quantity of order
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders

Table 48: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 3

Tag	Field Name	Req'd	Comments
39	OrdStatus	Y	0 = New
44	Price	Y	New adjusted price required
54	Side	Y	Side is the order action and must be specified by one of the following values: 5 = Sell Short
55	Symbol	Y	The security/issue symbol
58	Text	Y	The description of an error or order information: 1*1024PrintableChar ; no default
60	TransactTime	Y	The time of execution/order creation. YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system's user ID for a trader
1	Account	N	Identifies the trading account identification
40	OrdType	N	Price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default 1 = GTC (Good Till Cancel) ; TSX and TSXV 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) ; TSX and TSXV **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432

Table 48: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 3

Tag	Field Name	Req'd	Comments
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date (TSX and TSXV). Conditionally required if TimeInForce = 6 (GTD)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade. N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Valid Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker. N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV). Y = Yes N = No ;default

Table 48: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 3

Tag	Field Name	Req'd	Comments
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades. IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = "0"; Stay on offer side = "9": Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char "N" = Cancel newest, 2nd char "M" = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default

Table 48: TSX-FIX Response Message format: MsgType = 8 ExecType = D ExecRestatementReason = 3

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order's optional limit price. Order is priced at the National Best Bid and Offer midpoint. N = None, default = "N"
7726	TSXUndisplayed	N	Indicates the order is completely undisplayed. TSXUndisplayed = "Y" | "N"; default = "N"
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order's volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for "Short-Marking Exempt" order designation. Required if applicable for "Short-Marking Exempt". Valid values: 0 = SME
	Standard Trailer	Y	

4.7.12 Execution Report – Stock Freeze/Release

This section describes three different scenarios when an Execution Report might be issued:

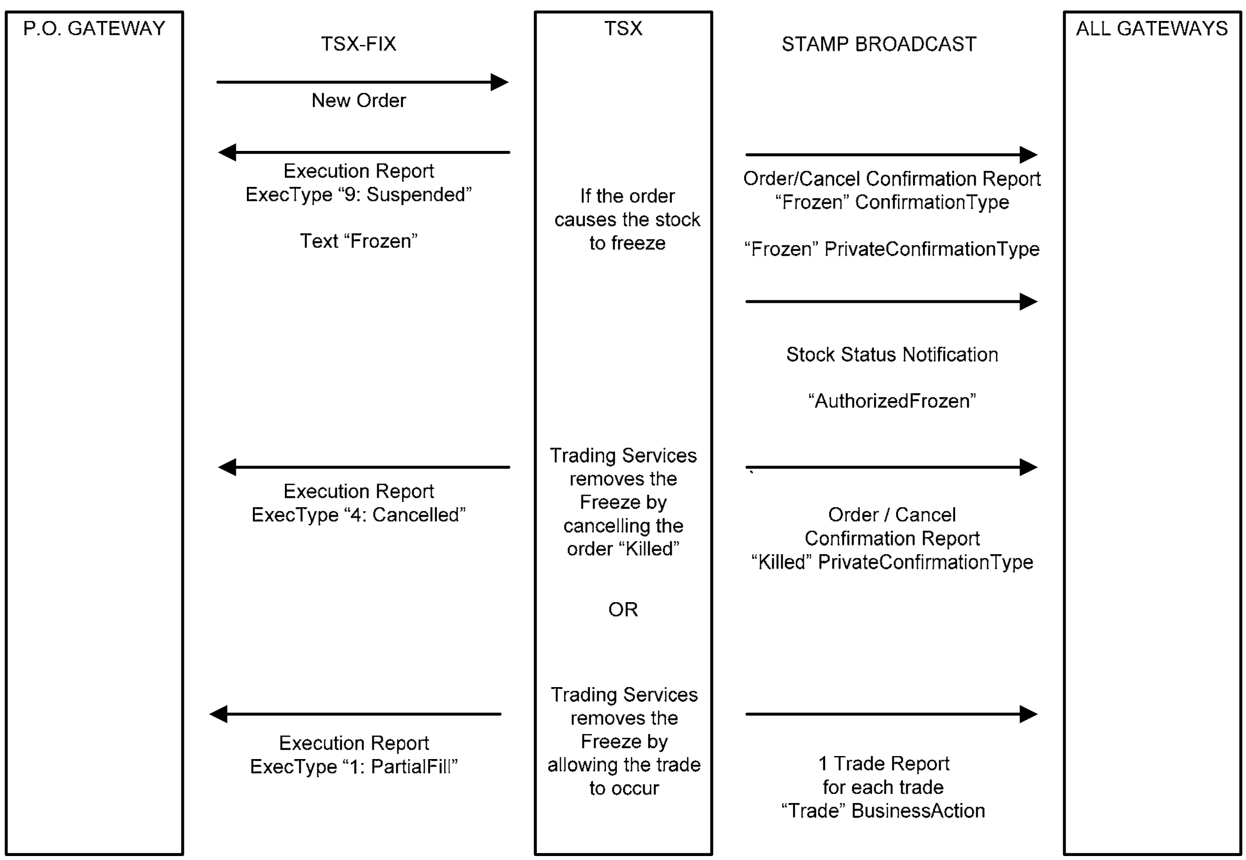
- Stock freezes on the entry of a new order
- Stock freezes on the entry of an OMR
- Removal of a stock freeze

Stock freezes on entry of a new order

On entry of a new order, a Terms order that crosses over to the Board Lot book, or when an OnStop is triggered, a stock may freeze if the price exceeds given parameters. When a stock is frozen, all orders, OMRs, and cancels are rejected.

For TSX and TSXV, A MOC-flagged order does not trigger a stock freeze, because of specially defined acceptance parameters. The CCP value is referenced to the price movement extension parameter and/or closing price acceptance parameter.

Figure 26: Sequence diagram: Stock freezes on entry of a new order



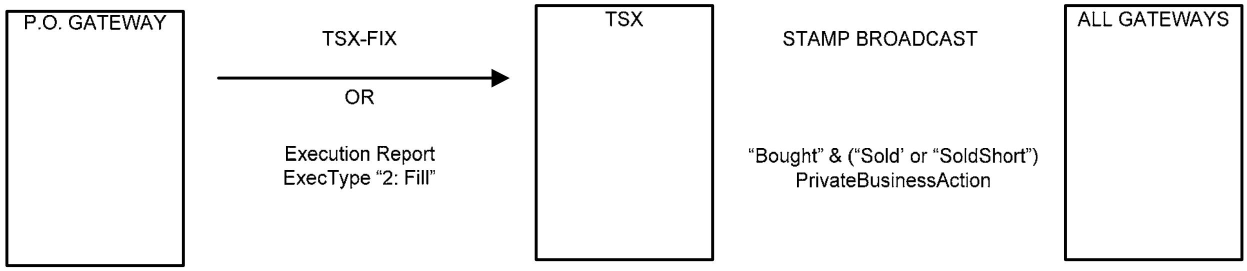


Table 49: TSX-FIX Response Message format: MsgType = 8 ExecType = 9

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order.
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	No partial or complete fill
20	ExecTransType	Y	The type of transaction sent: 0 = New
150	ExecType	Y	The type of Execution Report: 9 = Suspended
151	LeavesQty	Y	Remaining unfilled quantity of order
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	9 = Suspended
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol

Table 49: TSX-FIX Response Message format: MsgType = 8 ExecType = 9

Tag	Field Name	Req'd	Comments
58	Text	Y	The description of an error or order information: If ExecType = 9 “Frozen”
60	TransactTime	Y	The time of execution/order creation: YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system’s user ID for a trader
1	Account	N	Identifies the trading account identification
111	MaxFloor	N	The disclosed order quantity for an Iceberg order.
40	OrdType	N	Price type of an order must be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
44	Price	N	Required for limit orders
59	TimeInForce	N	Order duration must be following value: 0 = Day ; default 1 = GTC (Good Till Cancel) ;TSX and TSXV 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) ;TSX and TSXV Note: If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432

Table 49: TSX-FIX Response Message format: MsgType = 8 ExecType = 9

Tag	Field Name	Req'd	Comments
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date (TSX and TSXV). Conditionally required if TimeInForce = 6 (GTD)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber

Table 49: TSX-FIX Response Message format: MsgType = 8 ExecType = 9

Tag	Field Name	Req'd	Comments
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV): Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = “0”; Stay on offer side = “9”: Stay on bid side

Table 49: TSX-FIX Response Message format: MsgType = 8 ExecType = 9

Tag	Field Name	Req'd	Comments
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char "N" = Cancel newest, 2nd char "M" = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order's optional limit price. Order is priced at the National Best Bid and Offer midpoint. N = None, default = "N"

Table 49: TSX-FIX Response Message format: MsgType = 8 ExecType = 9

Tag	Field Name	Req'd	Comments
7726	TSXUndisplayed	N	Indicates the order is completely undisplayed. TSXUndisplayed = “Y” | ”N”; default = “N”
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order’s volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

Stock Freezes on Entry of an OMR

On entry of an OMR, a stock may freeze if price exceeds given parameters. The message is the same as a New Single order but includes the SecondaryOrdID. When a stock is frozen, all orders, OMRs, and cancels are rejected.

A MOC-flagged order does not trigger a stock freeze, because of specially defined acceptance parameters. The CCP value is referenced to the price movement extension parameter and/or closing price acceptance parameter.

Removal of a stock freeze

When a stock freeze is removed, the trade may be accepted or rejected:

- Removal of a stock freeze - rejecting the trade:
- When Trading Services removes the freeze on a stock and rejects the trade, the order or OMR that caused the freeze is killed/cancelled.
- Removal of a stock freeze - allowing the trade:
- When Trading Services removes the freeze on a stock and allows the trade, the order or OMR that caused the freeze is processed as a new order receiving a partial or complete fill report.

For TSX, during the Price Movement Extension period (4:00-4:10pm), Trading Services may only remove a stock freeze by rejecting the order. When this is done, traders are allowed to enter offsetting limit MOC orders if there was an imbalance and a violation of the Price Movement Parameter.

If a stock freeze is not released prior to the end of the Price Movement Extension, the MOC close does not occur.

A Blind Offset Accepted message (“OffsetAcpt”) is sent only if a stock is not halted, inhibited, delayed, or frozen.

Table 50: TSX-FIX Freeze Cancel Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
6	AvgPx	Y	The average price of all fills for an order
11	ClOrdID	Y	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
14	CumQty	Y	The cumulative traded volume of an order
17	ExecID	Y	0 = Not a partial or complete fill report
20	ExecTransType	Y	The type of transaction sent: 0 = New

Table 50: TSX-FIX Freeze Cancel Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
150	ExecType	Y	The type of Execution Report: 4 = Cancelled
151	LeavesQty	Y	Remaining unfilled quantity of order or zero value on a cancel
37	OrderID	Y	A number assigned to the order by the trading system
38	OrderQty	Y	The volume of an order or the total volume for undisclosed Iceberg orders
39	OrdStatus	Y	4 = Cancelled
54	Side	Y	Side is the order action and must be specified by one of the following values: 1 = Buy 2 = Sell 5 = Sell Short
55	Symbol	Y	The security/issue symbol
58	Text	Y	The description of an error or order information: “Killed”
60	TransactTime	Y	The time of execution/order creation: YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6750	TSXAccountType	Y	Type of trading account, which can be one of the following values: NC (NonClient) ; default CL (Client) ST (Equities Specialist) IN (Inventory) MP (ME pro order on TSX) OF (Options firm account) OT (Options market maker)
6751	TSXUserID	Y	The trading system’s user ID for a trader
1	Account	N	Identifies the trading account identification
111	MaxFloor	N	The disclosed order quantity for an Iceberg order

Table 50: TSX-FIX Freeze Cancel Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
40	OrdType	N	Price type of an order can be specified by one of the following values: 1 = MKT (Market) 2 = Limit (numeric price)
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to an order. Required for OMR.
44	Price	N	Required for limit orders
99	StopPx	N	Trigger the order when the stock trades at or through the StopPx (TSX and TSXV).
59	TimeInForce	N	Order duration must be the following value: 0 = Day ; default at TSX and TSXV 1 = GTC (Good Till Cancel) ;TSX and TSXV 3 = IOC (Immediate or Cancel) 4 = FOK (Fill or Kill) 6 = GTD (Good Till Date) ;TSX and TSXV **Note:** If TimeInForce = 6 (GTD) append date from ExpireDate Tag # 432
432	ExpireDate	N	Date of order expiration (last day the order can trade), always expressed in terms of the local market date (TSX and TSXV). Conditionally required if TimeInForce = 6 (GTD)
6760	TSXActionSource	N	Source of the action performed on an order. It is a 3-character optional field used by the vendors.
6761	TSXAnonymous	N	Flag to indicate if the order is anonymous: N = No ;default Y = Yes
6754	TSXBasketTrade	N	Identifies the order as part of a basket trade: N = No ;default 1*5Digit = BasketNumber

Table 50: TSX-FIX Freeze Cancel Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
6791	TSXByPass	N	Order which are tradable against only visible/disclosed volumes: "Y" | "N" ; default "N"
6794	TSXCustomerType	N	Identifies the customer account type. It is a 3 digit optional field provided by the POs and code values defined by TSX Product Management. Values: "000" to "999", no default
6762	TSXExchangeUserID	N	The user ID for an Exchange staff member (for example, Customer Service Representative)
6757	TSXJitney	N	An order is marked as being executed on behalf of another broker: N = No ;default 1*3Digit = TSXBrokerNumber
6759	TSXMGFCandidate	N	A marker to indicate if an order is eligible for minimum guaranteed fill (TSX and TSXV): Y = Yes N = No ;default
6792	TSXNCIB	N	Identifies Normal-Course Issuer Bid (NCIB) orders: "Y" | "N" ; default "N"
6755	TSXProgramTrade	N	A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position: N = No ;default Y = Yes
6763	TSXRegulationID	N	Identification marker for UMIR-specific designation to orders and trades: IA = InsiderAccount NA = Not Applicable, only used on OMR SS = Significant Shareholder

Table 50: TSX-FIX Freeze Cancel Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric,
18	ExecInst	N	Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space. ExecInst = "0"; Stay on offer side = "9": Stay on bid side
7713	TSXNoTradeFeat	N	A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. 2*AlphaNumeric, no default 1st char "N" = Cancel newest, 2nd char "M" = Prevent trade at TSXNoTradeKey level
7714	TSXNoTradeKey	N	A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (and if present, by PrivateBrokerNumber). 6*AlphaNumeric, no default

Table 50: TSX-FIX Freeze Cancel Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
21	HandlInst	N	Handling instruction for trade and quote order protection. 1 = Directed Action Order (DAO), default: The Exchange does not prevent trade-throughs or locked/crossed markets. 5 = Kill/Cancel: The Exchange will kill or cancel any portion of the incoming order that would trade through or lock/cross an away market. 6 = Reprice: The Exchange will prevent trade-throughs and locked/crossed markets by adjusting the price and booking the order; once booked, it remains static at that price.
7723	TSXPegType	N	Peg to NBBO. Available on undisplayed orders only. M = Subject to the order's optional limit price. Order is priced at the National Best Bid and Offer midpoint. N = None, default = "N"
7726	TSXUndisplayed	N	Indicates the order is completely undisplayed. TSXUndisplayed = "Y" | "N"; default = "N"
110	MinQty	N	Prevents aggregate fills smaller than the minimum quantity specified until the order's volume has been depleted to the point that the remaining volume is less than the minimum quantity. MinQty = OrderQty
100	ExDestination	N	Execution destination as defined by the institution when the order is entered. TMXS = TMX Select **Note:** ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.

Table 50: TSX-FIX Freeze Cancel Response Message format: MsgType = 8 ExecType = 4

Tag	Field Name	Req'd	Comments
7729	ShortMarkingExempt	N	Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt”. Valid values: 0 = SME
	Standard Trailer	Y	

4.7.13 Execution Report – Reject Messages

An Execution Report – Reject message is sent when a message with an invalid Business Content (for example, an unknown field identifier or an invalid combination of fields). Business content errors are usually generated by the trading system, rather than the control aspect of a TSX-FIX system. The system returns the ClOrdID of the message that generated the error, unless the reason for the error is that ClOrdID was missing. TSXErrorNumber and Text are exchange dependent and are not included in this specification. A typical TSX-FIX Client implementation should log an error response and notify the originator of the message that it has been rejected by the exchange with a reason code of TSXErrorNumber and the human-readable reason text of Text.

If possible, the trading system should also identify the error with the TSX-FIX ErrorNumber and ErrorText fields as well.

In response to: • New Order - Single • Cross	Use the Execution Report message
In response to: • Order Cancel Request • Order Cancel/Replace Request	Use the Order Cancel Reject message
• In response to Market Command	Use the Market Command (non-order) Reject message

Table 51: TSX-FIX Response Message format: MsgType = 8 ExecType = 8

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 8
17	ExecID	Y	Value = 0
20	ExecTransType	Y	The type of transaction sent: 0 = New 1 = Cancel 2 = Correct 3 = Status 4 = Market Command; when inbound MsgType = MC (TSX and TSXV)
150	ExecType	Y	The type of Execution Report: 8 = Rejected
39	OrdStatus	Y	8 = Rejected
6751	TSXUserID	N	The trading system's user ID for a trader For TSX and TSXV, conditionally required if inbound MsgType = MC

Table 51: TSX-FIX Response Message format: MsgType = 8   ExecType = 8

Tag	Field Name	Req'd	Comments
6789	TSXMessageID	N	Unique identifier assign by a Member Firm to a message that is not an order 1*12 AlphaNumeric Conditionally required if inbound MsgType = MC
6779	TSXErrorNumber	Y	The error number for an Error Response message: 1*4Digit ; 1 to 9999 (no default)
11	ClOrdID	N	A unique identifier assigned by the Member Firm to an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric, TSX and TSXV
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
58	Text	N	The description of an error or order information: 1*1024PrintableChar
60	TransactTime	N	The time of execution/order creation: YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6751	TSXUserID	N	The trading system's user ID for a trader
	Standard Trailer	Y	

Table 52: TSX-FIX Response Message format: MsgType = 9   ExecType = 8

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = 9
17	ExecID	Y	Value = 0
434	CxlRejResponseTo	Y	Cancel Reject response to the type of request: 1 = Order Cancel Request 2 = Order Cancel Replace Request
20	ExecTransType	Y	The type of transaction sent: 0 = New 1 = Cancel 2 = Correct 3 = Status
150	ExecType	Y	The type of Execution Report: 8 = Rejected
39	OrdStatus	Y	1 = Partially filled 2 = Filled 8 = Rejected
6779	TSXErrorNumber	Y	The error number for an Error Response message: 1*4Digit ; 1 to 9999 (no default)
11	ClOrdID	N	A unique identifier assigned by the Member Firm to an order: **Note:** A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.
41	OrigClOrdID	Y	A unique identifier assigned by the Member Firm to the previous original order when replacing an order **Note:** A TSX-FIX server will not necessarily verify the uniqueness of the ClOrdID.
7710	TSXSOROrderID1	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
7711	TSXSOROrderID2	N	Smart Order Router (SOR) order identifier with the following value: 1*15 AlphaNumeric
58	Text	N	The description of an error or order information: 1*1024PrintableChar ; no default

Table 52: TSX-FIX Response Message format: MsgType = 9   ExecType = 8

Tag	Field Name	Req'd	Comments
60	TransactTime	N	The time of execution/order creation. YYYYMMDD-HH:MM:SS.sss (year, month, day, hour, minute, second, milliseconds)
6751	TSXUserID	N	The trading system's user ID for a trader
	Standard Trailer	Y	

Possible Error Responses: An Execution Report reject may not cause another Execution Report reject.

4.7.14 Execution Report – Market Command Acknowledgement

The TSX-FIX Server sends a Response Message to TSX-FIX Client when a market command is entered into the trading system.

Note: TMX Select does not support the Market Command Acknowledgement Execution Report, because Market Commands are not supported.

Table 53: TSX-FIX MGF Participation Response Message format: MsgType = MR

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = MR
54	Side	Y	Side is the order action and must be specified by one of the following values: P = Participation
55	Symbol	Y	The security/issue symbol
6785	TSXBuyParticipation	N	Indicate if the responsible equities specialist's participation on the buy side is active. "On" or "Off" ; no default
6786	TSXSellParticipation	N	Indicate if the responsible equities specialist's participation on the sell side is active. "On" or "Off" ; no default
150	ExecType	Y	The type of Execution Report: 0 = Accepted
6751	TSXUserID	Y	The trading system's user ID for a trader
6789	TSXMessageID	Y	Unique identifier assign by a Member Firm to a message that is not an order 1*12 AlphaNumeric
7719	TSXBuyParticipation Volume	N	To assign the maximum buy participation volume for a symbol TSXBuyParticipationVolume = OrderQty; no default
7720	TSXRemainingBuy ParticipationVolume	N	The remaining buy participation volume for a symbol, TSX only TSXRemainingBuyParticipationVolume = OrderQty, no default
7721	TSXRemainingSell ParticipationVolume	N	The remaining sell participation volume for a symbol, TSX only TSXRemainingSellParticipationVolume = OrderQty, no default
7722	TSXSellParticipation Volume	N	To assign the maximum sell participation volume for a symbol TSXSellParticipationVolume = OrderQty; no default

Table 53: TSX-FIX MGF Participation Response Message format: MsgType = MR

Tag	Field Name	Req'd	Comments
	Standard Trailer	Y	

Table 54: TSX-FIX Delayed Open & Open Delayed Response Message format: MsgType = MR

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = MR
54	Side	Y	Side is the order action and must be specified by one of the following values: M = DelayedOpenStock N = OpenDelayedStock
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system’s user ID for a trader
150	ExecType	Y	The type of Execution Report: 0 = Accepted
6789	TSXMessageID	Y	Unique identifier assign by a Member Firm to a message that is not an order 1*12 AlphaNumeric
	Standard Trailer	Y	

4.7.15 Exchange Message - Traders Spread Goal Violation

The TSX-FIX server sends to registered traders an unsolicited private Message (UserNotification) when the TSX's Market Surveillance is altered by a spread goal violation occurrence.

Note: TMX Select does not support this message.

Figure 27: Sequence diagram: Execution Report: Trader Spread Goal Violation notification

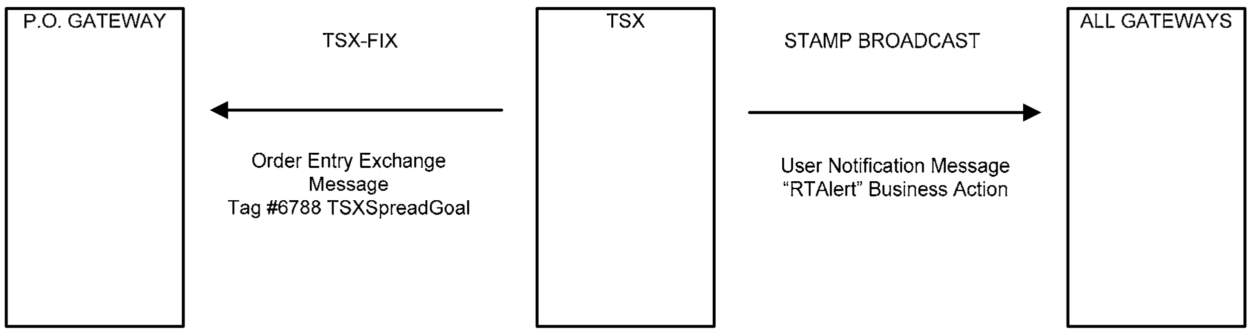


Table 55: TSX-FIX Exchange Message format: MsgType = f (lower case; Security Status)

Tag	Field Name	Req'd	Comments
	TSXFIXHeader	Y	MsgType = f (lower case) **Note:** Type defined by FIX Protocol for "Security Status" message
54	Side	Y	Side is the order action and must be specified by one of the following values: R = RTAlert
55	Symbol	Y	The security/issue symbol
6751	TSXUserID	Y	The trading system’s user ID for a trader
6774	TSXBrokerNumber	N	An Exchange-assigned three-digit public number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.
60	TransactTime	N	The time of the message transition; format YYYYMMDDHHMMSShh (year, month, day, hour, minutes, seconds, milliseconds)
133	OfferPx	Y	Offer price/rate
132	BidPx	Y	Bid price/rate
6788	TSXSpreadGoal	Y	A unique price range assigned to a stock for purposes of RT spread goal maintenance.
	Standard Trailer	Y	

4.8 Other Actions and Events

This section describes:

- Market State: Session Notification
- Halt
- Inhibit

4.8.1 Market State: Session Notification

A typical trading day is divided into blocks of time called sessions. Such division is necessary because different sets of rules are applied to each session. Notification of the start and end of a particular session is broadcast on the TSX Broadcast Feed.

Figure 28: Sequence diagram: Market State: Session Notification

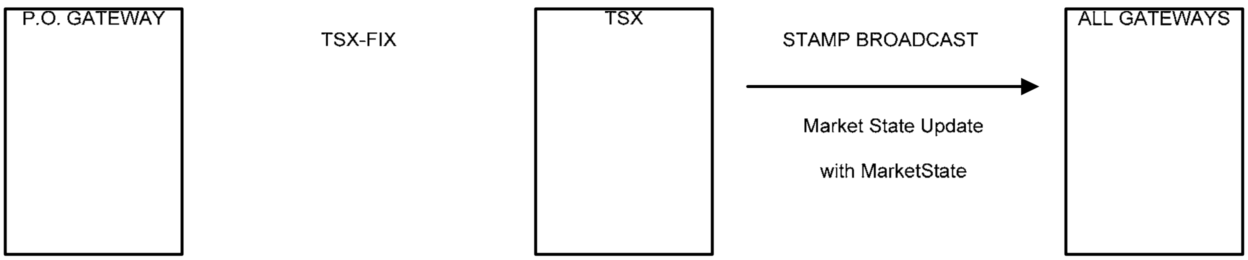


Table 56: MarketState values for different events (TSX and TSXV)

Event	MarketState Values
Pre-Open Session begins	"Pre-Open"
Opening begins	"Opening"
Post-Open Session begins	"Open"
Market-on-Close Imbalance	"Moc Imbalance"
Calculated Closing Price Determination	"CCP Determination"
Price Movement Extension	"PriceMovementExtension"
Post-Open Session ends	"Closing"
Extended Hours Cancelling Session begins	"Extended Hours CXLs"
Extended Hours begins	"Extended Hours Open"
Extended Hours ends	"Extended Hours Close"

Table 57: MarketState values for different events (TMX Select)

Event	MarketState Values
Post-Open Session begins	"Open"
Post-Open Session ends	"Closed"

Opening In Progress

For TSX and TSXV, all new orders, crosses, OMRs and cancels will be rejected when the Opening is in progress.

Stock Group

All Market State Update messages are broadcast on a per “Stock Group” basis. There are no “Overall Market State” notification; for example, the Trading Engine does *not* send out any messages to indicate that *all* stock groups have completed the “Opening In Progress” process and the entire market is in Post-Open session.

Different stock groups may or may not be in the same market session at the same time. For example, Stock Group 1 may be in “Pre-Open” while Stock Group 2 is in “Open”.

Market on Close

For TSX and TSXV, there are four market state events that make up the Market on Close. They are:

- MOC Imbalance state change message
  Is broadcast at 3:40 PM ET. This message indicates that the MOC imbalance calculations are in progress.
- Calculated Closing Price Determination state change message
  Is broadcast at 4:00 PM ET.. This message indicates that the Calculated Closing Prices are in the process of being determined.
- Price Movement Extension state change message
  Is broadcast at 4:00 PM ET. This message indicates that the market state has gone into price movement extension.
- Closing state change message
  Is broadcast at 4:10 PM when the MOC close commences

Extended Hours Trading: Last Sale Trading Session

For TSX and TSXV, for every trading day; after the “Extended Hours Open” message is broadcast, TSX and TSXV will accept Orders and Crosses at the last sale trading price as per the Extended Hours Session rules. This applies to MOC-eligible stocks as well as stocks that are not MOC eligible.

4.8.2 Halt

For TSX and TSXV, during the halt, orders are accepted as in Pre-Open. When appropriate, Trading Services schedules an opening time for the stock to resume trading. Processing is the same for halting a frozen stock.

Note: For TSX and TSXV, if the halt is not removed prior to the CCP determination for MOC eligible stocks, no further MOC functionality occurs.

For TMX Select, during the halt, orders are rejected and any previously booked unfilled orders will be cancelled. When appropriate, Trading Services schedules an opening time for the stock to resume trading. Processing is the same for halting a frozen stock.

4.8.3 Inhibit

When the TSX inhibits or removes an inhibit on a stock, a Stock Status Notification is broadcast. All new orders, crosses, OMRs and cancels are rejected when a stock is inhibited.

Note: For TSX and TSXV, if a stock is inhibited at the time of the MOC closing, the MOC match still proceeds.

4.8.4 TSX Delayed Opening/Scheduled Opening Time

For TSX and TSXV, the Stock Status Notification is broadcast when information on the Opening changes:

- When the Opening is delayed by the system (“OpeningDelayed”);
- When TSX schedules an Opening time for a delayed stock (“OpeningTime”).

4.9 Description of Stock States and Order Entry

This section describes trader capabilities in each stock state for the continuous market and for MOC.

Table 58: Trader capabilities in each stock state for the continuous market for TSX and TSXV

Function	New Order by Trader	OMR by Trader	Cancel Order by Trader	Cross Order by Trader
Authorized	Yes	Yes	Yes	Yes
Authorized Frozen	No	No	No	No
Authorized Delayed	Yes (1)	Yes (1)	Yes (1)	No
Authorized Halted	Yes (1)	Yes (1)	Yes (1)	No
Inhibited	No	No	No	No
Inhibited Frozen	No	No	No	No
Inhibited Delayed	No	No	No	No
Inhibited Halted	No	No	No	No
Authorized Price Movement Delayed (2)	No	No	No	No
Authorized Price Movement Frozen (2)	No	No	No	No
Inhibited Price Movement Delayed (2)	No	No	No	No
Inhibited Price Movement Frozen (2)	No	No	No	No

(1) When a stock is Delayed or Halted, the Pre-Open Market Rule applies, with the exception of TMX Select.

(2) These stock states apply to the Market-On-Close market function only.

Table 60 shows the Trader capabilities in each stock state for the Market on Close. Registered Traders are not distinguished from traders for Market on Close.

Table 59: Trader capabilities in each stock state for the continuous market for TSX and TSXV

Function	New Order by Trader	OMR by Trader	Cancel Order by Trader	Cross Order by Trader
Authorized	Yes	Yes	Yes	Yes
Authorized Frozen	No	No	No	No
Authorized Halted	Yes	Yes	Yes	No
Inhibited	No	No	No	No
Inhibited Frozen	No	No	No	No
Inhibited Halted	No	No	No	No

Table 60 shows the Trader capabilities in each stock state for the Market on Close. Registered Traders are not distinguished from traders for Market on Close.

Table 60: Trade capabilities in each stock state for MOC for TSX and TSXV

Function	New Order by Trader	OMR by Trader	Cancel Order by Trader	Cross Order by Trader
Authorized	Yes(b)(d)	Yes(b) (d)	Yes(b) (d)	No
Authorized Frozen	No	No	No	No
Authorized Delayed	Yes(a) (b) (d)	Yes(a) (b) (d)	Yes(a) (b) (d)	No
Authorized Halted	Yes(a) (b) (d)	Yes(a) (b) (d)	Yes(a) (b) (d)	No
Inhibited	No	No	No	No
Inhibited Frozen	No	No	No	No
Inhibited Delayed	No	No	No	No
Inhibited Halted	No	No	No	No
Authorized Price Movement Delayed	Yes(c)	No	Yes(c)	No
Authorized Price Movement Frozen	No	No	No	No
Inhibited Price Movement Delayed	No	No	No	No
Inhibited Price Movement Frozen	No	No	No	No

(a) When a stock is Delayed or Halted, the Pre-Open Market Rule applies

(b) Applies to MOC MKT orders only when the Market State is Pre-Open or Post-Open

(c) Applies to MOC limit orders only when the Market State Price Movement Extension

(d) Applies to MOC limit orders only when the Market State is MOC Imbalance

4.10 MOC/LOC order entry functionality for each market state

Note: TMX Select does not support MOC or LOC orders.

In Table 61, N/A represents that the function is not allowed during those market phases for the particular type of MOC order.

It is assumed that MOC orders are not allowed to have special terms. It is assumed that there are no intentional crosses.

Table 61: MOC/LOC order entry functionality for each market state

Market Phase	**Add**				**Change**				**Cancel**			
	Trader		***TS***		***Trader***		***TS***		***Trader***		***TS***	
	MKT	*Limit*	*MKT*	*Limit*	*MKT*	*Limit*	*MKT*	*Limit*	*MKT*	*Limit*	*MKT*	*Limit*
Pre-Open	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*
PostOpen	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*
MOC (Blind Offset Order Session)	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*	*N/A*	*N/A*	***Yes***	*N/A*	***Yes***	*N/A*	***Yes***
PME	*N/A*	***Yes***	*N/a*	***Yes***	*N/A*	*N/a*	*N/a*	***Yes***	*N/A*	*N/A*	*N/A*	***Yes***
Surveillance Intervention	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*
Extended Hours Trading	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*	*N/A*

Chapter 5 Field Definitions

This section lists all the fields used in TSX-FIX messages, in alphabetic order. For each field, the following information is provided:

- A brief description of the field's purpose
- The field identifier
- Valid values for the field

A

Account

Identifies the trading account identification.

```
FieldIdentifier = 1
Account         = 1*15AlphaNumeric  ; no default
```

AlphaNumeric

Alphabetic and numeric characters.

```
AlphaNumeric = all US-ASCII character; 0x20 to 0x7e
```

AvgPx

The average price of all fills for an order.

```
FieldIdentifier = 6
AvgPx           = NumericPrice
```

B

BasketNumber

The number assigned to a basket trade.

```
BasketNumber    = 1*5Digit ; TSX and TMXS
```

BeginSeqNo

The sequence number of first message in a range to be resent in StandardMessageHeader.

```
FieldIdentifier = 7
BeginSeqNo      = 1*9Digit  ; 0 to 999,999,999  ; no default
```

BeginString

The beginning of new message and protocol version. It is always the first field in a message and always unencrypted. Part of the TSXFIXMessageHeader.

```
FieldIdentifier = 8
BeginString     = “FIX.4.2”
```

BidPx

Bid price/rate

```
FieldIdentifier = 132
BidPx           = NumericPrice
```

BodyLength

The Message length, in bytes, forward to the CheckSum field. It is always the second field in a message and always unencrypted. Part of the TSXFIXHeader.

```
FieldIdentifier = 9
BodyLength      = 1*4Digit
```

C

CheckSum

Three-byte check sum calculation. It is always the last field in a message and always unencrypted. Part of the Standard Trailer.

```
FieldIdentifier = 10
CheckSum        = 3Digit ; no default
```

ClOrdID

A unique identifier assigned by the Member Firm to an order. It is unique per broker, not per symbol.

```
FieldIdentifier = 11
ClOrdID         = 1*16AlphaNumeric  ; no default
```

Note: A TSX-FIX server will not necessarily verify the uniqueness of `ClOrdID`.

ContraBroker

The broker with whom the trade occurred.

```
FieldIdentifier = 375
ContraBroker    = 1*3Digit  ; no default
```

CumQty

The cumulative traded volume of an order.

```
FieldIdentifier = 14
CumQty          = 1*9Digit  ; no default
```

CxlRejResponseTo

Cancel Reject response to the type of request.

```
FieldIdentifier  = 434    ; no default
CxlRejResponseTo = Order Cancel Request “1”    |
Order Cancel Replace Request “2”
```

D

Date

The date format.

```
Date = 8Digit  ; in YYYYMMDD format
```

Digit

Representation of numeric values.

```
Digit = "0" | "1" | "2" | "3" | "4" | "5" | "6" | "7" | "8" | "9"
```

DirectedAddress

A specific TSX address.

```
DirectedAddress = 8Hexadecimal  ; 4 bytes (00000000 is reserved)
```

Note: The value is a 4 byte value encoded in 8 byte hexadecimal format.

E

Empty

Nothing.

```
Empty = " "
```

EncryptMethod

The method of encryption used in the Logon message.

```
FieldIdentifier = 98
EncryptMethod   = None / Other "0"   |
                  PKCS (proprietary)"1"
                  DES (ECB mode) "2"
                  PKCS/DES (proprietary) "3"
                  PGP/DES (defunct) "4"
```

EndSeqNo

The sequence number of the last message in a range to be resent in the ResendRequest message.

```
FieldIdentifier = 16
EndSeqNo        = 1*9Digit  ; 0 to 999,999,999  ; no default
```

ExDestination

The execution destination as defined by the institution when the order is entered.

```
FieldIdentifier = 100
ExDestination   = TMXS      ; TMX Select
```

Note: ExDestination can have only the input value of TMXS. If it is not provided, it defaults to the Gateway value.

ExecID

Unique identifier assigned to each trade using a combination of the Symbol " | " Trade Number.

```
FieldIdentifier     = 17
ExecID              = 1*17Alphanumeric | 1*7Digit ; no default
Partial or Complete fill or Trade Correction  = Symbol "|" Trade Number
Zero                = Not partial or complete fill
Zero                = for trade cancel (ExecRefID will contain the original
                        unique ExecID)
```

ExecInst

Instructions for order handling. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by a space.

```
FieldIdentifier = 18        ; no default
ExecInst        = "0"       ; Stay on offer side
                = "9"       : Stay on bid side
```

ExecRefID

Unique identifier assigned to each trade using a combination of the Symbol + “ | ” + Trade Number.

```
FieldIdentifier      = 19
ExecRefID            = 1*17Alphanumeric | 1*7Digit ; no default
                        Partial or complete fill or trade cancel or correction
                         = Symbol + “ | ” + Trade Number
```

ExecRestatementReason

Reason for an Execution Report to be sent with ExecType=Restated.

```
FieldIdentifier  = 378
ExecRestatementReason    = "3" = Repricing of Order   |
                     "16"= Booked                     |
                     "17"= AssignTimePriority         |
                     "18"= Triggered                  | ; TSX and TSXV
```

ExecTransType

The type of transaction sent.

```
FieldIdentifier  = 20
ExecTransType    = "0" = New             |
                   "1" = Cancel          |
                   "2" = Correct         |
                   "3" = Status          |
                   "4" = Market Command    ; TSX and TSXV
```

ExecType

The type of Execution Report.

```
FieldIdentifier  = 150
ExecType         = "0" = New              | ; default
                   "1" = Partial Fill     |
                   "2" = Fill             |
                   "4" = Cancelled        |
                   "5" = Replace          |
                   "6" = Pending Cancel   |
                   "8" = Rejected         |
                   "9" = Suspended        |
                   "A" = Pending New      |
                   "D" = Restated         |
                   "E" = Pending Replace  ; TSX and TSXV
```

ExpireDate

Date of order expiration (last day the order can trade), always expressed in terms of the local market date. The time at which the order expires is determined by the local market’s business practices

```
FieldIdentifier  = 432  ; TSX and TSXV
ExpireDate       = 8 digits, in format YYYYMMDD
```

F

FutSettDate

Specific date of trade settlement (SettlementDate) in YYYYMMDD format.

```
FieldIdentifier  = 64
FutSettDate      = 8 digits, in format YYYYMMDD
```

G

GapFillFlag

The Sequence Reset messages that will not be resent.

```
FieldIdentifier  = 123
GapFillFlag      = Sequence Reset, ignore MsgSeqNum "N"
                   Gap Fill message, MsgSeqNum field valid "Y"
```

H

HandlInst

Handling instruction for trade and quote order protection.

```
FieldIdentifier = 21
HandlInst       = 1 | ; Default. Directed Action Order (DAO): The Exchange
                      ; does not prevent trade-throughs or locked/crossed
                      ; markets.
                  5 | ; Kill/Cancel: The Exchange will kill or cancel any
                      ; portion of the incoming order that would trade
                      ; through or lock/cross an away market.
                  6   ; Reprice: The Exchange will prevent trade-throughs
                      ; and locked/crossed markets by adjusting the price and
                      ; booking the order; once booked, it remains static at
                      ; that price.
```

HeartBtInt

The heartbeat interval in the Logon message.

```
FieldIdentifier  = 108
HeartBtInt       = 1*4Digit  ; 0 to 3600 seconds (default is 30)
```

Hexadecimal

Hexadecimal number representation.

```
Hexadecimal = Digit | "a" | "b" | "c" | "d" | "e" | "f"
```

L

LastMsgSeqNumProcessed

The last sequence number received and processed.

```
FieldIdentifier        = 369
LastMsgSeqNumProcessed = 1*9Digit  ; 0 to 999,999,999  ; no default
```

LastPx

The last traded price of shares on a partially or completely filled order.

```
FieldIdentifier = 31
LastPx           = NumericPrice
```

LastShares

Quantity of shares on the last trade for an order.

```
FieldIdentifier = 32
LastShares      = 1*9Digit  ; no default
```

LeavesQty

Remaining unfilled quantity of order or zero value on a cancel.

If the `OrdStatus` is Cancelled, Expired or Rejected (in which case the order is no longer active) then `LeavesQty` could be 0, otherwise `LeavesQty = OrderQty - CumQty`.

```
FieldIdentifier = 151
LeavesQty       = 1*9Digit  ; no default
```

M

MaxFloor

The disclosed/displayed quantity for an Iceberg order.

```
FieldIdentifier = 111
MaxFloor        = 1*9Digit   ; no default
```

MaxMessageSize

The maximum length of a message. This tag is not supported on inbound message input.

```
FieldIdentifier = 383
MaxMessageSize  = 4000  ; the sum of the length of an entire message (in bytes)
```

MessageEncoding

Tncoding used within a message.

```
FieldIdentifier  = 347
MessageEncoding  = EUC-JP: (for using EUC),
                   ISO-2022-JP: (for using JIS),
                   Shift_JIS: (for using SJIS),
                   UTF-8: (for using Unicode).
```

MinQty

Prevents aggregate fills smaller than the minimum quantity specified until the order's volume has been depleted to the point that the remaining volume is less than the minimum quantity.

```
FieldIdentifier   = 110      ;
MinQty            = 1*9Digit  ; no default
```

MsgSeqNum

The sequence number of the message. Part of TSXFIXHeader.

```
FieldIdentifier = 34
MsgSeqNum       = 1*9Digit  ; 0 to 999,999,999  ; no default
```

MsgType

The type of message being sent.
ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted).

```
FieldIdentifier = 35    ; no default 1Alphanumeric
     "0"  = Heartbeat MsgType    |
     "1"  = Test Request         |
     "2"  = Resend Request       |
     "3"  = Reject               |
     "4"  = Sequence Reset"      |
     "5"  = Logout               |
     "8"  = Execution Report     |
     "9"  = Order Cancel Reject  |
     "A"  = Logon                |
     "D"  = Single Order "       |
     "F"  = Order Cancel Request |
     "G" = Order Cancel/Replace  |
     "MC" = MarketCommand        | ; TSX only
     "MR" = MarketCommandResp    | ; TSX only
     "f" = SecurityStatus (lower case) ; TSX only (for RT Alert Notifications)
```

N

NewSeqNo

The new sequence number.

```
FieldIdentifier    = 36
NewSeqNo           = 1*9Digit  ; 0 to 999,999,999  ; no default
```

NoContraBrokers

Number of brokers on the opposite side of a trade.

```
FieldIdentifier  = 382
NoContraBrokers  = 1Digit      ; default is 1
```

NoMsgTypes

The number of message types in a repeating group of the Logon message. This tag is not supported on inbound message input.

```
FieldIdentifier    = 384
NoMsgTypes         = 1*3Digit
```

NumericPrice

A price per share.

```
NumericPrice = 1*6Digit ["." 1*5Digit]
```

O

OfferPx

Offering price/rate

```
FieldIdentifier    = 133
OfferPx            = NumericPrice
```

OrderID

A number assigned to the order by the trading system.

```
FieldIdentifier = 37
OrderID         = 1*18AlphaNumeric  ; no default
```

OrderQty

The volume of an order or the total volume for undisclosed Iceberg orders.

```
FieldIdentifier = 38
OrderQty        = 1*9Digit  ; no default
```

OrdStatus

The current status of an order

```
FieldIdentifier = 39                 ; no default
OrdStatus       = 1AlphaNumberic
            "0" = New               |
            "1" = Partially filled  |
            "2" = Filled            |
            "4" = Cancelled         |
            "5" = Replaced          |
            "6" = Pending Cancel    |
            "8" = Rejected          |
            "9" = Suspended         |
            "A" = Pending New       |
            "E" = Pending Replace
```

OrdType

Price type of an order.

```
FieldIdentifier = 40
      OrdType   = 1 Digit
            "1" = Market                |
            "2" = Limit                 |
            "4" = Stop Limit            | ; TSX and TSXV
            "5" = Market on close       | ; TSX and TSXV
            "B" = Limit on close        | ; TSX and TSXV
            "X" = Must Be Filled        | ; TSX and TSXV
```

OrigClOrdID

A unique identifier assigned by the Member Firm to an order.

```
FieldIdentifier = 41
OrigClOrdID     = 1*16AlphaNumeric  ; no default
```

Note: A TSX-FIX server will not necessarily verify the uniqueness of ClOrdID.

OrigSendingTime

The original UTC timestamp when transmitting orders as the result of a resend request.

```
FieldIdentifier = 122
OrigSendingTime = 21  ; YYYYMMDD-HH:MM:SS.sss (year, month, day,
                      ; hour, minute, second, milliseconds)
```

Note: For a retransmitted message, the value of TransactTime is the time of the retransmission, not the transmission time of the original message.

P

PossDupFlag

The possible retransmission of a message.

```
FieldIdentifier  = 43
PossDupFlag      = Original transmission "N"  ; default is "N"
                   Possible duplicate "Y"
```

PossResend

The message may contain information that has been sent under another sequence number.

```
FieldIdentifier  = 97
PossResend       = Original transmission "N"  ; default is "N"
                   Possible resend "Y"
```

Price

The limit or type of price for an order.

```
FieldIdentifier = 44
Price           = NumericPrice
```

PrintableASCII

Characters that have a glyph from the US-ASCII character set.

```
PrintableASCII = <any printable char from US-ASCII char set
                 plus HT> ; 0x09, 0x20 to 0x3c, 0x3e to 0x7e
```

PrintableChar

Characters that have a glyph.

```
PrintableChar = PrintableASCII | PrintableLatin1
```

PrintableLatin1

Characters that have a glyph from the Latin 1 character set.

```
PrintableLatin1 = <any printable char from Latin 1 char set>
                  ; 0xa1 to 0xff
```

R

RefMsgType

The message type being referenced on a reject. This tag is not supported on inbound message input.

```
FieldIdentifier = 372    ; no default         2Alphanumeric
RefMsgType      = "0"  = Heartbeat           |
                  "1"  = Test Request        |
                  "2"  = Resend Request      |
                  "3"  = Reject              |
                  "4"  = Sequence Reset      |
                  "5"  = Logout              |
                  "8"  = Execution Report    |
                  "0"  = Order Cancel Reject |
                  "A"  = Logon               |
                  "D"  = Single Order        |
                  "F"  = Order Cancel Request|
                  "G"  = Order Cancel/Replace|
                  "MC" = MarketCommand         ; TSX only
```

RefSeqNum

The reject message reference sequence number.

```
FieldIdentifier = 45
RefSeqNum       = 1*9Digit  ; 0 to 999,999,999  ; no default
```

RefTagID

The session level reject message TSX-FIX Tag Identifier.

```
FieldIdentifier = 371
RefTagID        = 1*4Digit  ; no default
```

S

SecondaryOrderID

The original order number of the order for which the OMR was issued.

```
FieldIdentifier  = 198
SecondaryOrderID = OrderID
```

SenderCompID

The identification of the sending Firm. Part of the TSXFIXHeader.

```
FieldIdentifier = 49
SenderCompID    = 1*8Alphanumeric
```

SenderSubID

The identification of a specific sender.

```
FieldIdentifier = 50
SenderSubID     = 8 Hexadecimal
```

SendingTime

The time of the message transmission.

```
FieldIdentifier   = 52
SendingTime       = 21Alphanumeric; YYYYMMDD-HH:MM:SS.sss;
               (year,month,day,hour,minute,second,milliseconds)
```

Note: For a retransmitted message, the value of TransactTime is the time of the retransmission, not the transmission time of the original message.

SessionRejectReason

The reason for a session-level Reject message.

```
FieldIdentifier     = 373    ; no default
SessionRejectReason = Invalid tag number “0”
                      Required tag missing “1”
                      Tag not defined for this message type “2”
                      Undefined Tag “3”
                      Tag specified without a value “4”
                      Value is incorrect(out of range)for this tag “5”
                      Incorrect data format for value “6”
                      Decryption problem “7”
                      Signature problem “8”
                      CompID problem “9”
                      SendingTime accuracy problem “10”
                      Invalid MsgType “11”
```

SettlmntTyp

The terms for settlement of the order.

```
FieldIdentifier    =  63    ; TSX and TSXV
SettlmntTyp        = "1"  | ; Cash
                   = "2"  | ; Next Day
                   = "6"  | ; Future
                   = "11" | ; Non-Net, on TSX only
                   = “12” | ; MS, applies only to add a trade
```

Side

The order action.

```
FieldIdentifier = 54    ; no default
Side            = "1" = Buy                  |
                  "2" = Sell                 |
                  "5" = Sell Short           |
                  "8" = Cross                |
                  "9" = Cross Short          |
                  "P" = Participation        | ; TSX and TSXV
                  "M" = DelayedOpenStock     | ; TSX and TSXV
                  "N" = OpenDelayedStock     | ; TSX and TSXV
                  "R" = RTAlert              | ; TSX only
```

ShortMarkingExempt

Marker for “Short-Marking Exempt” order designation. Required if applicable for “Short-Marking Exempt.

```
FieldIdentifier = 7729    ; no default
ShortMarkingExempt = 0  | ; SME
                   = 1  | ; Buy Cross SME
                   = 2  | ; Sell Cross SME
                   = 3  | ; Both Buy and Sell Cross SME
```

StopPx

Trigger the order when the stock trades at or through the StopPx.

```
FieldIdentifier = 99   ; TSX and TSXV
StopPx          = 1*6Digit ["." 3Digit]
```

Symbol

The security/issue symbol.

```
FieldIdentifier = 55
Symbol          = 1*17AlphaNumeric  ; no default
```

T

TargetCompID

The identification value of the receiving Firm. Part of the TSXFIXMessageHeader.

```
FieldIdentifier = 56
TargetCompID    = 1*8Alphanumeric
```

TargetSubID

The identification of a specific sender. Part of the TSXFIXHeader.

```
FieldIdentifier = 57
TargetSubID     = 8 Hexadecimal
```

TestReqID

The identifier to be returned in a Heartbeat message from a test request message.

```
FieldIdentifier = 112
TestReqID       = 1*8Alphanumeric
```

Text

The description of an error or order information.

```
FieldIdentifier = 58
Text            = 1*1024PrintableChar  ; no default
```

TimeInForce

The time for which a trade is valid.

```
FieldIdentifier = 59          ; default is "Day"
TimeInForce    = Day "0"      |
                 GTC "1"      | ; TSX and TSXV
                 IOC "3"      |
                 FOK "4"      |
                 GTD "6"      ; TSX and TSXV
```

Definitions:

AllMatches – is automatically cancelled at the end of all matches for the day

Day – is automatically cancelled at the end of the same day it was entered, if it has not received a complete fill.

GTC – (TSX and TSXV) will remain in the system until the date that it is filled or a maximum of one year from its date of entry, whichever happens first

IOC – trades any part of the OrderQty upon entry to the system, and immediately kills any unfilled remaining balance.

FOK –FOK (Fill Or Kill) TimeInForce (value = 4) sets a FOK order to a trade all or kill all upon entry to the system.

GTD – (TSX and TSXV) will remain in the system until it is either filled or until the date specified, at which time it is automatically cancelled by the system.

TradeNumber

A unique identifier assigned to each trade (see ExecID).

```
TradeNumber = 1*7Digit  ; no default
```

TradingSessionID

Identifies a specific trading session.

```
FieldIdentifier   = 336 1*1024PrintableChar ; default "N"
TradingSessionID  = "After-Hours" |; TSX and TSXV
```

TransactTime

The time of execution/order creation.

```
FieldIdentifier   = 60
TransactTime      = 21 Alphanumeric   ; YYYYMMDD-HH:MM:SS.sss
                                      ; (year, month, day, hour,
                                      ; minute, second, milliseconds)
```

Note: For a retransmitted message, the value of `TransactTime` is the time of the retransmission, not the transmission time of the original message.

TSXAccountType

Type of the trading account.

```
FieldIdentifier = 6750    ;
TSXAccountType  = "NC"   | ; non-client (default)
                  "CL"   | ; client, TSX, TSXV and TMXS
                  "ST"   | ; equities specialist, TSX and TMXS
                  "IN"   | ; inventory,
                  "MP"   | ; ME pro order on TSX and TMXS
                  "OF"   | ; options firm account, TSX and TMXS
                  "OT"   | ; options market maker
```

TSXActionSource

Source of the action performed on an order.

```
FieldIdentifier = 6760
TSXActionSource = 1*3AlphaNumeric
```

Note: ActionSource is an optional 3-character field used by the vendors. Each vendor will be supplied with this value by Trading Services.

Note: If no ActionSource is sent, the default value that was assigned to the vendor is used.

TSXAnonymous

Flag to indicate if order is anonymous.

```
FieldIdentifier = 6761
TSXAnonymous    = "Y" | "N"      ; default "N"
```

TSXATSName

The Alternative Trading System where the transaction originated.

```
FieldIdentifier = 6775             ; TSX and TMXS
TSXATSName     = 1*3Alphanumeric   ; no default
```

Note: ATS-Name is an optional 3-character field used by the vendors. Each vendor will be supplied this value by Trading Services.

TSXBasketTrade

Identifies the order as part of a basket trade.

```
FieldIdentifier = 6754             ; TSX and TMXS
TSXBasketTrade  = "N"              ; default is "N"
BasketNumber =  1*5Digit         | ; indicates a program trade
```

TSXBrokerNumber

An Exchange-assigned three-digit private PO number identifying a Member Firm. Anonymous orders are assigned a public broker number of 001 on the feeds.

```
FieldIdentifier = 6774
TSXBrokerNumber = 1*3Digit  ; no default
```

TSXBuyAccountID

Identifies the buyer's trading account.

```
FieldIdentifier = 6769
TSXBuyAccountID = 1*15AlphaNumeric  ; no default
```

TSXBuyAccountType

The buyer's type of the trading account.

```
FieldIdentifier   = 6767    ; * indicates default
TSXBuyAccountType = "NC"   | ; non-client*
                    "CL"   | ; client, TSX*, TSXV, and TMXS*
                    "ST"   | ; equities specialist, TSX and TMXS
                    "IN"   | ; inventory
                    "MP"   | ; ME pro order on TSX and TMXS
                    "OF"   | ; options firm account, TSX and TMXS
                    "OT"   | ; options market maker
```

TSXBuyJitney

An order is marked as being executed on behalf of another broker.

```
FieldIdentifier = 6781
TSXBuyJitney    = TSXBrokerNumber | "N"  ; default is "N"
```

TSXBuyCustomerType - identifies the Cross Buy side customer account type.

```
FieldIdentifier     = 6797
TSXBuyCustomerType  = 3Digit  ; 000 to 999 , (no default)
```

TSXBuyParticipation

To indicate if the responsible equities specialist's participation on the buy side is active.

```
FieldIdentifier      = 6785           ; TSX only
TSXBuyParticipation  = "On" | "Off"  ; no default
```

TSXBuyParticipationVolume

To assign the maximum buy participation volume for a symbol.

```
FieldIdentifier = 7719               ; TSX only
TSXBuyParticipationVolume = OrderQty ; no default
```

TSXBuyRegulationID

Identification marker for UMIR-specific designations to orders and trades

```
FieldIdentifier = 6771       ; no default
RegulationId    = "IA"       ; InsiderAccount
                  "NA"       ; Not Applicable, only used on OMR
                  "SS"       ; Significant Shareholder
```

TSXByPass

To indicate orders are tradable against only visible/disclosed volumes and bypasses Iceberg orders, RT participation and autofill, and special terms book. Any part of the OrderQty balance not filled immediately is "killed/cancelled".

```
FieldIdentifier  = 6791
TSXByPass        = "Y" | "N" ; default "N"
```

TSXCrossType

Refers to one of five specialty cross types, including: Basis, VWAP, Contingent, Internal, and STS crosses. These crosses are treated differently from regular crosses with respect to interference and or price validation

```
FieldIdentifier = 6773          ; no default
TSXCrossType    = Basis  = “B” | ; Basis (TSX)
                = Contgt = “C” | ; Contingent (TSX)
                = Intrnl = “I” | ; Internal
                = STS    = “S” | ; Special Trading Session (TSX)
                = VWAP   = “V” | ; Volume Weighted Average
                           ; Price (TSX)
```

TSXCustomerType

Identifies the customer account type.

```
FieldIdentifier      = 6794    ;
TSXCustomerType      = 3Digit  ; 000 to 999  (no default)
```

TSXErrorNumber

The error number for an Error Response message.

```
FieldIdentifier = 6779
TSXErrorNumber  = 1*4Digit  ; 1 to 9999 (no default)
```

TSXExchangeAdmin

An assigned marker to transmit information.

```
FieldIdentifier   = 6780
TSXExchangeAdmin  = 0*35AlphaNumeric
```

Note: The TSXExchangeAdmin tag has 35 possible markers of which 8 are currently defined. Any marker with a value of zero (0) should be ignored by the vendors. Positions 5 and 6 are applicable only to orders sent to the TSX Smart Order Router (SOR).

The following table defines how this tag is used. Currently there are 7 positions used with 28 more available.

Position	Marker Description	Marker Value
0	Trade Source	"T" - TSX Continuous Market "X" - TSXV "S" - TMX Select
1	Order Classification	"A" - Active "P" - Passive
2	Trading Session	"O" - Opening "P" - Post Open "E" - Last Sale Trading Session
3	Responsible RT/Oddlot Trader for Stock	"Y" - UserId is the RT/Oddlot Trader for the stock and is the buyer and/or the seller "N" - UserId is not the RT/Oddlot Trader of the stock
4	Executed Against Dark Liquidity	"D" = Order executed against dark liquidity
5	Inbound Routing Instructions	"N" - TSX/TSX-V only – (SOR Software pass-through only - No routing) "S" - SOR Software - Slice & Spray "I" - SOR Software - Iterative Sweep "X" - Directed TSX "V" - Directed TSX-V "L" - Directed TMX Select "P" - Directed Pure "C" - Directed Chi-X "O" - Directed Omega "A" - Directed Alpha
6	Routing Confirmation	"X" - TSX "V" - TSX-V "L" - TMX Select "P" - Pure "C" - Chi-X "O" - Omega "A" - Alpha
7	Execution State	"A" - Delayed Active
8 to 35	Not Yet Defined	

TSXExchangeUserID

The user ID for an exchange staff member (for example, Customer Service Representative).

```
FieldIdentifier   = 6762
TSXExchangeUserID = 1*8AlphaNumeric   ; no default
```

TSXExecCancelledReason

Indicates that the order has been cancelled because of Cancel on Disconnect (COD).

```
FieldIdentifier        = 7727
TSXExecCancelledReason = "1"  ; Cancelled because of COD
```

TSXJitney

An order is marked as being executed on behalf of another broker.

```
FieldIdentifier = 6757
TSXJitney       = TSXBrokerNumber | "N"  ; default is "N"
```

TSXMessageId

Unique identifier assign by a Member Firm to a message that is not an order

```
FieldIdentifier                      = 6789
TSXMessageId                    = 1*12AlphaNumeric   ; no default
```

TSXMGFCandidate

A marker to indicate if an order is eligible for minimum guaranteed fill.

```
FieldIdentifier = 6759      ; TSX & TSXV
TSXMGFCandidate = "Y" | "N"  ; default is "N"
```

TSXNonResident

A terms marker indicating that trade participant is not a Canadian resident for income tax purposes.

```
FieldIdentifier                     = 6783         ; TSX only
TSXNonResident                = "Y" | "N"    ; default is "N"
```

TSXNCIB

Identifies Normal-Course Issuer Bid (NCIB) orders; the action of a company buying back its own outstanding shares from the markets so it can cancel them.

```
FieldIdentifier         = 6792
TSXNCIB                 = "Y" | "N" ; default "N"
```

TSXNoTradeFeat

A marker that is supplied by the Member Firm to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey.

```
FieldIdentifier  = 7713       ; No default
TSXNoTradeFeat = 2*AlphaNumeric ; Valid values:
                        1st char “N” = Decrement and cancel newest,
                        2nd char “M” = Prevent trade at
                        TSXNoTradeKey level
```

TSXNoTradeKey

A Member Firm generates these keys to prevent trading against that same Member Firm's contra orders based on a matching TSXNoTradeKey. Note that the marketplace does not generate this key or enforce the uniqueness of this key. TSXNoTradeKey only prevents trades between orders generated by the same BrokerNumber (or if present, by PrivateBrokerNumber).

```
FieldIdentifier  = 7714
TSXNoTradeKey       = 6*Alphanumeric ; No default
```

TSXNoTradeOrderNum

The private resting order number that would have matched with the active order, if not prevented by the no-trade feature.

```
FieldIdentifier  = 7715
TSXNoTradeOrderNum  = OrderID     ; No default
```

TSXNoTradePrice

The price the match would have occurred at, if not prevented by the no-trade feature.

```
FieldIdentifier  = 7717
TSXNoTradePrice     = Price        ; No default
```

TSXNoTradeVol

The number of shares that would have matched, if not prevented by the no-trade feature.

```
FieldIdentifier  = 7716
TSXNoTradeVol       = OrderQty     ; No default
```

TSXOrderKey

Uique key identifying orders in the system.

```
FieldIdentifier = 6790
TSXOrderKey        = TSXBrokerNumber "|" OrderId ; no default
```

TSXOrigTradeID

Used with trade corrections to reference previously reported executions and the side initiating the cancel/correct

```
FieldIdentifier      = 6795
TSXOrigTradeID       = Trade #  |  Side (B = Buy or S = Sell or
                            C = Combined indicator for both sides)
```

TSXPegType

Peg to NBBO. Available on undisplayed orders only.

```
Field Identifier = 7723     ;
TSXPegType          = “M” | ; Subject to the order’s optional limit price.
                          | ; Order is priced at the National Best Bid and
                          | ; Offer midpoint.

                    = “N”   ; None, default = “N”
```

TSXPrivateOrigPrice

Te original price type of an order when entered into the trading system with one of the following values:

```
FieldIdentifier           = 6796  ; TSX and TSXV
TSXPrivateOrigPrice       = "MBF" ; Must Be Filled, TSX only
```

TSXPrincipalTrade

Atransaction where the member as principal sells securities to or buys securities from its particular customer; that is, a cross between a client and another account type.

```
FieldIdentifier   = 6776      ;
TSXPrincipalTrade = “Y” | “N” ; default is “N”
```

TSXProgramTrade

A marker to indicate that the order is part of a specialized basket trade comprised of Index securities to offset an options or futures position.

```
FieldIdentifier = 6755      ;
TSXProgramTrade = "Y" | "N" ; default is "N"
```

Note: On TSX, for MBF orders, the default is “Y”.

TSXRTAutofill

A marker to indicate a system-generated autofill against the responsible equities specialist’s account or an odd lot trader.

```
FieldIdentifier   = 6784    ; no default
TSXRTAutofill     = "A"  |  ; Oddlot, TSX and TSXV
                  = "G"  |  ; Guaranteed Fill, TSX
                  = "P"  |  ; Participation, TSX
```

TSXRemainingBuyParticipationVolume

The remaining buy participation volume for a symbol

```
FieldIdentifier = 7721; TSX only
TSXRemainingBuyParticipationVolume = OrderQty ; no default
```

TSXRemainingSellParticipationVolume

The remaining sell participation volume for a symbol

```
FieldIdentifier = 7722; TSX only
TSXRemainingSellParticipationVolume = OrderQty ; no default
```

TSXReferenceVolume

The existing volume of the order that is to be OMRd.

```
FieldIdentifier    = 6765
TSXReferenceVolume = 1*9Digit  ; no default
```

TSXRegulationID

Identification marker for UMIR-specific designations to orders and trades

```
FieldIdentifier     = 6763    ; no default
TSXSRegulationID    = "IA"    ; InsiderAccount
                      "NA"    ; Not Applicable, only used on OMR
                      "SS"    ; Significant Shareholder
```

TSXSellAccountID

The seller’s trading account identification.

```
FieldIdentifier  = 6770              ; no default
TSXSellAccountID = 1*15AlphaNumeric  ;
```

TSXSellAccountType

The seller's type of trading account.

```
FieldIdentifier    = 6768    ;TSX and TSXV
TSXSellAccountType = "NC" | ; non-client*
                     "CL" | ; client, TSX*, TSXV, and TMXS*
                     "ST" | ; equities specialist, TSX and TMXS
                     "IN" | ; inventory
                     "MP" | ; ME pro order on TSX and TMXS
                     "OF" | ; options firm account, TSX and TMXS
                     "OT" | ; options market maker
```

TSXSellCustomerType

Identifies the Cross Sell side customer account type.

```
FieldIdentifier     = 6798
TSXSellCustomerType = 3Digit  ; 000 to 999 , (no default)
```

TSXSellJitney

An order is marked as being executed on behalf of another broker.

```
FieldIdentifier = 6782                   ;
TSXSellJitney   = TSXBrokerNumber | "N"  ; default is "N"
```

TSXSellParticipation

To indicate if the responsible equities specialist's participation on the sell side is active.

```
FieldIdentifier       = 6786
TSXSellParticipation  = "On" | "Off" ; no default
```

TSXSellParticipationVolume

To assign the maximum sell participation volume for a symbol

```
FieldIdentifier = 7720                ; TSX only
TSXSellParticipationVolume = OrderQty ; no default
```

TSXSellRegulationID

Identification marker for UMIR-specific designations to orders and trades

```
FieldIdentifier     = 6772    ; no default
TSXSellRegulationID = "IA"    ; InsiderAccount
                      "NA"    ; Not Applicable, only used on OMR
                      "SS"    ; Significant Shareholder
```

TSXSOROrderID1

Smart Order Router (SOR) order identifier

```
FieldIdentifier  =7710
TSXSOROrderID1   = 1*15 Alphanumeric  ; no default
```

TSXSOROrderID2

Smart Order Router (SOR) order identifier

```
FieldIdentifier  = 7711
TSXSOROrderID2   = 1*15 Alphanumeric  ; no default
```

TSXSpreadGoal

a unique price range assigned to a stock for purposes of RT spread goal maintenance.

```
FieldIdentifier     = 6788        ; TSX only
TSXSpreadGoal       = Price
```

TSXTradeCorrection

A marker to indicate if the Fill report is a trade correction or a normal fill.

```
FieldIdentifier    = 6778
TSXTradeCorrection = "Y" | "N"    ; default "N"
```

TSXUndisplayed

Indicates the order is completely undisplayed.

```
FieldIdentifier    = 7726
TSXUndisplayed     = "Y" | "N"    ; default "N"
```

TSXUserID

The trading system's user ID for a trader.

```
FieldIdentifier = 6751
TSXUserId       = 1*8AlphaNumeric   ; no default
```

TSXWashTrade

A trade that has occurred between proprietary accounts of the same Member Firm.

```
FieldIdentifier    = 6777
TSXWashTrade       = "Y" | "N"      ; default is "N"
```

Chapter 6 Field IDs by Numerical Order

1	Account
6	AvgPx
7	BeginSeqNo
8	BeginString
9	BodyLength
10	CheckSum
11	ClOrdID
14	CumQty
16	EndSeqNo
17	ExecID
18	ExecInst
19	ExecRefID
20	ExecTransType
21	HandlInst
31	LastPx
32	LastShares
34	MsgSeqNum
35	MsgType
36	NewSeqNo
37	OrderID
38	OrderQty
39	OrdStatus
40	OrdType
41	OrigClOrdID
43	PossDupFlag
44	Price
45	RefSeqNum
49	SenderCompID
50	SenderSubID
52	SendingTime
54	Side
55	Symbol
56	TargetCompID
57	TargetSubID
58	Text
59	TimeInForce
60	TransactTime
63	SettlmntTyp
64	FutSettDate
97	PossResend
98	EncryptMethod
99	StopPx
100	ExDestination
108	HeartBtInt
110	MinQty
111	MaxFloor
112	TestReqID
122	OrigSendingTime
123	GapFillFlag
132	BidPx
133	OfferPx
150	ExecType
151	LeavesQty
198	SecondaryOrderID
336	TradingSessionID
347	MessageEncoding
369	LastMsgSeqNumProcessed
371	RefTagID
372	RefMsgType
373	SessionRejectReason
375	ContraBroker
378	ExecRestatementReason
382	NoContraBrokers
383	MaxMessageSize

384	NoMsgTypes
385	MsgDirection
424	Discontinued
425	Discontinued
426	Discontinued
432	ExpireDate
434	CxlRejResponseTo
6750	TSXAccountType
6751	TSXUserID
6754	TSXBasketTrade
6755	TSXProgramTrade
6757	TSXJitney
6758	Discontinued
6759	TSXMGFCandidate
6760	TSXActionSource
6761	TSXAnonymous
6762	TSXExchangeUserID
6763	TSXRegulationID
6765	TSXReferenceVolume
6767	TSXBuyAccountType
6768	TSXSellAccountType
6769	TSXBuyAccountID
6770	TSXSellAccountID
6771	TSXBuyRegulationID
6772	TSXSellRegulationID
6773	TSXCrossType
6774	TSXBrokerNumber
6775	TSXATSName
6776	TSXPrincipalTrade
6777	TSXWashTrade
6778	TSXTradeCorrection
6779	TSXErrorNumber
6780	TSXExchangeAdmin
6781	TSXBuyJitney
6782	TSXSellJitney
6783	TSXNonResident
6784	TSXRTAutofill
6785	TSXBuyParticipation
6786	TSXSellParticipation
6788	TSXSpreadGoal
6789	TSXMessageId
6790	TSXOrderKey
6791	TSXByPass
6792	TSXNBIC
6794	TSXCutomerType
6795	TSXOrigTradeID
6796	TSXPrivateOrigPrice
6797	TSXBuyCustomerType
6798	TSXSellCustomerType
7710	TSXSOROrderID1
7711	TSXSOROrderID2
7713	TSXNoTradeFeat
7714	TSXNoTradeKey
7715	TSXNoTradeOrderNum
7716	TSXNoTradeVol
7717	TSXNoTradePrice
7718	RESERVED
7719	TSXBuyParticipationVolume
7720	TSXSellParticipationVolume
7721	TSXRemainingBuyParticipationVolume
7722	TSXRemainingSellParticipationVolume
7723	TSXPegType
7726	TSXUndisplayed
7727	TSXExecCancelledReason
7729	ShortMarkingExempt

Chapter 7 Field Names by Alphabetical Order

1	Account	110	MinQty
6	AvgPx	385	MsgDirection
7	BeginSeqNo	34	MsgSeqNum
8	BeginString	35	MsgType
132	BidPx	36	NewSeqNo
9	BodyLength	382	NoContraBrokers
10	CheckSum	384	NoMsgTypes
11	ClOrdID	133	OfferPx
375	ContraBroker	37	OrderID
14	CumQty	38	OrderQty
434	CxlRejResponseTo	39	OrdStatus
98	EncryptMethod	40	OrdType
16	EndSeqNo	41	OrigClOrdID
100	ExDestination	122	OrigSendingTime
17	ExecID	43	PossDupFlag
18	ExecInst	97	PossResend
19	ExecRefID	44	Price
378	ExecRestatementReason	372	RefMsgType
20	ExecTransType	45	RefSeqNum
150	ExecType	371	RefTagID
432	ExpireDate	198	SecondaryOrderID
64	FutSettDate	49	SenderCompID
123	GapFillFlag	50	SenderSubID
21	HandlInst	52	SendingTime
108	HeartBtInt	373	SessionRejectReason
369	LastMsgSeqNumProcessed	63	SettlmntTyp
31	LastPx	7729	ShortMarkingExempt
32	LastShares	54	Side
151	LeavesQty	99	StopPx
111	MaxFloor	55	Symbol
383	MaxMessageSize	56	TargetCompID
347	MessageEncoding	57	TargetSubID

112	TestReqID
58	Text
59	TimeInForce
336	TradingSessionID
60	TransactTime
6750	TSXAccountType
6760	TSXActionSource
6761	TSXAnonymous
6775	TSXATSName
6754	TSXBasketTrade
6774	TSXBrokerNumber
6769	TSXBuyAccountID
6767	TSXBuyAccountType
6781	TSXBuyJitney
6797	TSXBuyCustomerType
6785	TSXBuyParticipation
7719	TSXBuyParticipationVolume
6771	TSXBuyRegulationID
6791	TSXByPass
6773	TSXCrossType
6794	TSXCustomerType
6779	TSXErrorNumber
6780	TSXExchangeAdmin
6762	TSXExchangeUserID
7727	TSXExecCancelledReason
6757	TSXJitney
6758	Discontinued
6789	TSXMessageId
6759	TSXMGFCandidate
6792	TSXNCIB
6783	TSXNonResident
7713	TSXNoTradeFeat
7714	TSXNoTradeKey
7715	TSXNoTradeOrderNum
7716	TSXNoTradeVol
7717	TSXNoTradePrice
6790	TSXOrderKey
6795	TSXOrigTradeID
7723	TSXPegType
6776	TSXPrincipalTrade
6796	TSXPrivateOrigPrice
6755	TSXProgramTrade
6765	TSXReferenceVolume
6763	TSXRegulationID
6784	TSXRTAutofill
6770	TSXSellAccountID
6768	TSXSellAccountType
6798	TSXSellCustomerType
6782	TSXSellJitney
6786	TSXSellParticipation
7720	TSXSellParticipationVolume
6772	TSXSellRegulationID
7710	TSXSOROrderID1
7711	TSXSOROrderID2
6788	TSXSpreadGoal
6778	TSXTradeCorrection
7726	TSXUndisplayed
6751	TSXUserID
6777	TSXWashTrade

Appendix A Valid Currency Codes

TSX-FIX Implementation – not supported.

Appendix B CheckSum Calculation

TSX-FIX Implementation – The checksum of a FIX message is calculated by summing every byte of the message up to but not including the checksum field itself. This checksum is then transformed into a modulo 256 number for transmission and comparison. The checksum is calculated after all encryption is completed, i.e. the message as transmitted between parties is processed.

For transmission, the checksum must be sent as printable characters, so the checksum is transformed into three ASCII digits.

For example, if the checksum has been calculated to be 274, then the modulo 256 value is 18 (256 + 18 = 274). This value would be transmitted a |10=018| where "10="is the tag for the checksum field.

A sample code fragment to generate the checksum field is as follows:

```
char *GenerateCheckSum( char *buf, long bufLen )

{

   static char tmpBuf[ 4 ];

   long idx;

   unsigned int cks;


   for( idx = 0L, cks = 0;

        idx < bufLen;

        cks += (unsigned int)buf[ idx++ ] );

   sprintf( tmpBuf, “%03d”, (unsigned int)( cks % 256 ) );

   return( tmpBuf );

}
```

Appendix C Reuters Exchange Mnemonics

TSX-FIX Implementation – not supported.

Appendix D Order State Management – TSX Business Model

The following matrices are included to clarify the sequence of messages and the status of orders involved in the submission and processing of new orders, cancels, OMRs, Crosses, Fill Reports and Fill Renounce.

D.1 Key to order status matrix tables

The matrices have been arranged in groups as follows:

Table 62: Key to message sequence/order status matrices

Ref	Group	Description
D1	Vanilla	Filled order
D2	Vanilla	Part-filled day order, done for day
D3	Cancel	Cancel request issued for a zero-filled order
D4	Cancel	Cancel request issued for a part-filled order – executions occur while cancel request is active
D5	Cancel	Cancel request issued for an order that becomes filled before cancel request can be accepted
D6	Replace to increase quantity	Zero-filled order, cancel/replace request issued to increase order quantity
D7	Replace to increase quantity	Part-filled order, followed by cancel/replace request to increase order quantity, execution occurs while order is pending replace
D8	Replace to increase quantity	Filled-order followed by cancel/replace request to increase order quantity
D9	Replace not for quantity change	Cancel/replace request (not for quantity change) is rejected as a fill has occurred
D10	Replace to decrease quantity	Cancel/replace request sent while execution is being reported – the requested order quantity exceeds the cum quantity. Order is replaced then filled
D11	Replace to decrease quantity	Cancel/replace request sent while execution is being reported – the requested order quantity equals the cum quantity – order is rejected
D12	Replace to decrease quantity	Cancel/replace request sent while execution is being reported – the requested order quantity is below cum quantity – order is rejected
D13	Replace - sequence	One cancel/replace request is issued, which is accepted – another one is issued, which is also accepted

Ref	Group	Description
D14	Replace - sequence	One cancel/replace request is issued, which is rejected before order becomes pending replace – then another one is issued, which is accepted
D15	Replace - sequence	One cancel/replace request is issued, which is rejected after it is in pending replace – then another one is issued, which is accepted
D16	Replace - chaining	One cancel/replace request is issued followed immediately by another – broker processes sequentially
D17	Replace - chaining	One cancel/replace request is issued followed immediately by another – broker rejects the second as order is pending replace
D18	Unsolicited reports	Telephoned order
D19	Unsolicited reports	Unsolicited cancellation of a part-filled order
D20	Unsolicited reports	Unsolicited replacement of a part-filled order
D21	Unsolicited reports	Unsolicited reduction of order quantity by sell side
D22	Order reject	Order rejected due to duplicate ClOrdID
D23	Order reject	Order rejected because the order has already been verbally submitted
D24	Status	Order status request rejected for unknown order
D25	Status	Status request followed by "Nothing done".
D26	Status	Order sent, immediately followed by a status request. Subsequent status requests sent
D27	GT	GTC order partially filled, restated (renewed) and partially filled the following day
D28	GT	GTC order with partial fill, a 2:1 stock split then a partial fill and fill the following day
D29	GT	GTC order partially filled, restated(renewed) and cancelled the following day
D30	GT	GTC order partially filled, restated(renewed) followed by replace request to increase quantity
D31	Resend	Possible resend
D32	TIF	Fill or kill order that cannot be filled
D33	TIF	Immediate or Cancel order that cannot be immediately hit
D34	Execution correct/cancel	Filled order, followed by correction and cancellation of executions
D35	Execution correct/cancel	A cancel of a partially filled order followed by an execution cancel(bust) and new execution.

Ref	Group	Description
D36	Execution correct/cancel	GTC order partially filled, restated (renewed) and partially filled the following day, with corrections of quantity on both executions.
D37	Stopped/Guarantee	A stopped (execution price guarantee) report followed by execution.

D.2 State transitions illustrated in the matrices

Table 63 shows which state transitions have been illustrated by the matrices in this Appendix (marked with an asterisk). The row represents the current value of OrdStatus and the column represents the next value as reported back to the buy-side via an execution report or order cancel reject message. Next to each OrdStatus value is its precedence – this is used when the order exists in a number of states simultaneously to determine the value that should be reported back. Note that absence of a scenario should not necessarily be interpreted as meaning that the state transition is not allowed:

Table 63: State transitions included in the order status matrices

OrdStatus (precedence value)	New (2)	Partially Filled (4)	Filled (8)	Done For Day (10)	Pending Cancel (12)	Pending Replace (11)	Replaced (3)	Cancelled (5)	Rejected (2)	Stopped (7)
Pending New (2)	*								*	
New (2)	*	*	*	*	*	*	*		*	*
Partially Filled (4)		*	*	*	*	*		*		
Filled (8)		*	*			*				
Done for Day (10)		*								
Pending Cancel (12)	*	*	*		*			*		
Pending Replace (11)	*	*	*			*	*	*		
Replaced (3)		*								
Cancelled (5)										
Rejected (2)										
Stopped (7)		*								

D.3 Precedence Rules for Order Statuses

In an execution report the OrdStatus is used to convey the current state of the order. If an order simultaneously exists in more than one order state, the value with highest precedence is the value that is reported in the OrdStatus field. The order statuses are as follows (in highest to lowest precedence):

Table 64: Precedence Rules

Precedence	OrdStatus	Description
12	Pending Cancel	Order with an Order Cancel Request pending, used to confirm receipt of an Order Cancel Request. DOES NOT INDICATE THAT THE ORDER HAS BEEN CANCELED.
11	Pending Replace	Order with an Order Cancel/Replace Request pending, used to confirm receipt of an Order Cancel/Replace Request. DOES NOT INDICATE THAT THE ORDER HAS BEEN REPLACED.
10	Done for Day	Order not, or partially, filled; no further executions forthcoming for the trading day **Not Supported**
9	Calculated	Order has been completed for the day (either filled or done for day). Commission or currency settlement details have been calculated and reported in this execution message **Not Supported**
8	Filled	Order completely filled, no remaining quantity
7	Stopped	Order has been stopped at the exchange. Used when guaranteeing or protecting a price and quantity **Not Supported**
6	Suspended	Order has been placed in suspended state at the request of the client.
5	Cancelled	Cancelled order with or without executions
5	Expired	Order has been cancelled in broker's system due to time in force instructions. **Not Supported**
4	Partially Filled	Outstanding order with executions and remaining quantity
3	Replaced	Replaced order with or without executions
2	New	Outstanding order with no executions

Precedence	OrdStatus	Description
2	Rejected	Order has been rejected by broker. NOTE: An order can be rejected subsequent to order acknowledgment, i.e. an order can pass from New to Rejected status.
2	Pending New	Order has been received by brokers system but not yet accepted for execution. An execution message with this status will only be sent in response to a Status Request message.
1	Accepted for bidding	Order has been received and is being evaluated for pricing. It is anticipated that this status will only be used with the "Disclosed" BidType List Order Trading model. **Not Supported**

D.4 Order state change matrices

How to read the Order State Change Matrices:

- The Execution Report message is referred to as Execution.
- The Order Cancel/Replace Request and Order Cancel Request messages are referred to as Replace Request and Cancel Request, respectively.
- The shaded rows represent messages sent from the PO to the Exchange.
- In general, where two lines of a matrix share the same time, this means either that:
    - There are two possible paths (for example, a request is accepted or rejected). In this case, the first row of the two possible paths is the reject case, which is italicized. The non-italicized row is the path that is continued by the remainder of the matrix
    - Two messages are being sent at the same time but in different directions, such that the messages cross on the connection (for example, a cancel request is sent at the same time that the sell-side is sending an execution). In this case, both lines have bold text.
- For scenarios involving cancel requests or cancel/replace requests, X refers to the original order and Y refers to the cancel/replacing order. A similar convention is used for corrections or cancels to executions.
- FIX functions not supported by TSX-FIX are identified with by row or case being highlighted and the Message Received being Not Supported.

D1 - Filled order

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected by Quantum Gateway*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected by exchange*
3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000	Execution of 2000
4		Execution(X)	Partial Fill	Partially Filled	New	10000	3000	7000	1000	Execution of 1000
5		Execution(X)	Fill	Filled	New	10000	10000	0	7000	Execution of 7000

D2 – Part-filled day order

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected by Quantum Gateway*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000	Execution of 2000
4		Execution(X)	Partial Fill	Partially Filled	New	10000	3000	7000	1000	Execution of 1000
5	Not Supported	Execution(X)	Done for Day	Done for Day	New	10000	3000	0	0	Assuming day order. See other examples which cover GT orders

D3 – Cancel request issued for a zero-filled order

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected by Quantum Gateway*
2		Execution(X)	New	New	New	10000	0	10000	0	
3	Cancel Request(Y,X)					10000				
4		*Cancel Reject (Y,X)*		*New*						*If rejected by Quantum Gateway*
4		Execution (Y,X)	Pending Cancel	Pending Cancel	New	10000	0	10000	0	
5		*Cancel Reject (Y,X)*		*New*						*If rejected by Exchange*
5		Execution (Y,X)	Cancelled	Cancelled	New	10000	0	0	0	

D4 – Cancel request issued for a part-filled order – executions occur while cancel request is active

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected by Quantum Gateway*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000	Execution for 2000
4	Cancel Request(Y,X)					10000				
4		Execution(X)	Partial Fill	Partially Filled	New	10000	5000	5000	3000	Execution for 3000. This execution passes the cancel request on the connection
5		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected by Quantum Gateway*
5		Execution (Y,X)	Pending Cancel	Pending Cancel	New	10000	5000	5000	0	'Pending cancel' order status takes precedence over 'partially filled' order status
6		Execution(X)	Partial Fill	Pending Cancel	New	10000	6000	4000	1000	Execution for 1000 while order is pending cancel – 'pending cancel' order status takes precedence over 'partially filled' order status
7		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected*
7		Execution (Y,X)	Cancelled	Cancelled	New	10000	6000	0	0	'Cancelled' order status takes precedence over 'partially filled' order status

D5 – Cancel request issued for an order that becomes filled before cancel request can be accepted

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected by Quantum Gateway*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000	Execution for 2000
4	Cancel Request(Y,X)					10000				
4		Execution(X)	Partial Fill	Partially Filled	New	10000	5000	5000	3000	Execution for 3000. This execution passes the cancel request on the connection
5		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected by Quantum Gateway*
5		Execution (Y,X)	Pending Cancel	Pending Cancel	New	10000	5000	5000	0	'Pending cancel' order status takes precedence over 'partially filled' order status
6		Execution(X)	Fill	Pending Cancel	New	10000	10000	0	5000	Execution for 5000 while order is pending cancel. 'Pending cancel' order status takes precedence over 'filled' order status
7		Cancel Reject (Y,X)		Filled						Cancel request rejected – CxlRejectReason = 0 (too late to cancel)

D6 – Zero-filled order, cancel/replace request issued to increase order quantity

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3	Replace Request(Y,X)					11000				Request to increase order qty to 11000
4		*Cancel Reject (Y,X)*		*New*						*If request is rejected by Quantum Gateway*
4		Execution (Y,X)	Pending Replace	Pending Replace	New	10000	0	10000	0	
5		*Cancel Reject (Y,X)*		*New*						*If rejected by Quantum Gateway/Exchange*
5		Execution (Y,X)	Replace	Replaced	New	11000	0	11000	0	'Replaced' order status takes precedence over 'new' order status
6		Execution (Y)	Partial Fill	Partially Filled	New	11000	1000	10000	1000	Execution for 1000
7		Execution (Y)	Partial Fill	Partially Filled	New	11000	3000	8000	2000	Execution for 2000

D7 – Part-filled order, followed by cancel/replace request to increase order quantity, execution occurs while order is pending replace

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected by Quantum Gateway*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Replace Request(Y,X)					12000				Request increase in order quantity to 12000
5		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected*
5		Execution (Y,X)	Pending Replace	Pending Replace	New	10000	1000	9000	0	'Pending replace' order status takes precedence over 'partially filled' order status
6		Execution(X)	Partial Fill	Pending Replace	New	10000	1100	8900	100	Execution for 100 before cancel/replace request is responded to
7		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected*
7		Execution (Y,X)	Replace	Partially Filled	New	12000	1100	10900	0	'Partially filled'' order status takes precedence over 'replaced' order status
8		Execution(Y)	Fill	Filled	New	12000	12000	0	10900	Execution for 10900

D8 – Filled order, followed by cancel/replace request to increase order quantity

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected by Quantum Gateway*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Fill	Filled	New	10000	10000	0	10000	Execution for 10000
4	Replace Request(Y,X)					12000				Request increase in order quantity to 12000
5		Cancel Reject (Y,X)		Filled						Rejected : CxlRejectReason = (too late to cancel)
5	Not Supported	Execution (Y,X)	Pending Replace	Pending Replace	New	10000	10000	0	0	'Pending replace' order status takes precedence over 'partially filled' order status
6	Not Supported	*Cancel Reject (Y,X)*		*Filled*		*10000*				*If request is rejected*
6	Not Supported	Execution (Y,X)	Replace	Partially Filled	New	12000	10000	2000	0	'Partially filled' order status takes precedence over 'replaced' order status.
7	Not Supported	Execution(Y)	Fill	Filled	New	12000	12000	0	2000	Execution for 2000

D9 – Cancel/replace request (not for quantity change) is rejected as a fill has occurred

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Replace Request(Y,X)					10000				Assume in this scenario that client does not wish to increase qty (e.g. client wants to amend limit price)
4		Execution (X)	Fill	Filled	New	10000	10000	0	9000	Execution for 9000 – the replace request message and this execution report pass each other on the connection
5		Cancel Reject (Y,X)		Filled						CxlRejectReason = 0 (too late to cancel)

D10 – Cancel/replace request sent while execution is being reported – the requested order quantity exceeds the cum quantity. Order is replaced then filled

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Replace Request(Y,X)					8000				Request a decrease order quantity to 8000 (leaving 7000 open)
4		Execution(X)	Partial Fill	Partially Filled	New	10000	1500	8500	500	Execution for 500 sent. Replace request and this execution report pass each other on the connection
5		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected*
5		Execution (Y,X)	Pending Replace	Pending Replace	New	10000	1500	8500	0	'Pending replace' order status takes precedence over 'partially filled' order status
6		Execution(X)	Partial Fill	Pending Replace	New	10000	1600	8400	100	Execution for 100 occurs before cancel/replace request is accepted
7		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected*
7		Execution (Y,X)	Replace	Partially Filled	New	8000	1600	6400	0	'Partially filled' order status takes precedence over 'replaced' order status. Replace is accepted as requested order qty exceeds cum qty
8		Execution (Y)	Fill	Filled	New	8000	8000	0	6400	Execution for 6400.

D11 – Cancel/replace request sent while execution is being reported – the requested order quantity equals the cum quantity – order is rejected

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3	Replace Request(Y,X)					7000				Client wishes to amend order qty to 7000 shares
3		Execution(X)	Partial Fill	Partially Filled	New	10000	7000	3000	7000	Execution for 7000 - the replace message and this execution report pass each other on the connection
3		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected*

D12 – Cancel/replace request sent while execution is being reported – the requested order quantity is below cum quantity – order is rejected

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3	Replace Request(Y,X)					7000				Client wishes to amend order qty to 7000 shares
3		Execution(X)	Partial Fill	Partially Filled	New	10000	8000	2000	8000	Execution for 8000 - the replace message and this execution report pass each other on the connection
3		*Cancel Reject (Y,X)*		*Partially Filled*						*If request is rejected*

D13 – One cancel/replace request is issued which is accepted – another one is issued which is also accepted

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Replace Request(Y,X)					8000				Request decrease in order quantity to 8000, leaving 7000 open
5		Execution (Y,X)	Pending Replace	Pending Replace	New	10000	1000	9000	0	'Pending replace' order status takes precedence over 'partially filled' order status
6		Execution(X)	Partial Fill	Pending Replace	New	10000	1500	8500	500	Execution for 500
7		Execution (Y,X)	Replace	Partially Filled	New	8000	1500	6500	0	'Partially filled' order status takes precedence over 'replaced' order status
8		Execution (Y)	Partial Fill	Partially Filled	New	8000	3500	4500	2000	Execution for 2000
9	Replace Request(Z,Y)					6000				Request decrease in order quantity to 6000, leaving 2500 open
10		Execution (Z,Y)	Pending Replace	Pending Replace	New	8000	3500	4500	0	
11		Execution (Z,Y)	Replace	Partially Filled	New	6000	3500	2500	0	'Partially filled' order status takes precedence over 'replaced' order status
12		Execution(Z)	Fill	Filled	New	6000	6000	0	2500	Execution for 2500

D14 – One cancel/replace request is issued which is rejected before order becomes pending replace – then another one is issued which is accepted

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Replace Request(Y,X)					8000				Request decrease in order quantity to 8000, leaving 7000 open
5		Cancel Reject (Y,X)		Partially Filled						Request is rejected
6		Execution(X)	Partial Fill	Partially Filled	New	10000	1500	8500	500	Execution for 500
7		Execution(X)	Partial Fill	Partially Filled	New	10000	3500	6500	2000	Execution for 2000
8	Replace Request(Z,X)					6000				Request decrease in order quantity to 6000, leaving 2500 open. Note that OrigClOrdID = X
8		*Cancel Reject (Z,X)*		*Partially Filled*						*Request is rejected*
9		Execution (Z,X)	Pending Replace	Pending Replace	New	10000	3500	6500	0	Note that OrigClOrdID = X
10		Execution (Z,X)	Replace	Partially Filled	New	6000	3500	2500	0	Note that OrigClOrdID = X
11		Execution(Z)	Partial Fill	Partially Filled	New	6000	5000	1000	1500	Execution for 1500

D15 One cancel/replace request is issued which is rejected after it is in pending replace – then another one is issued which is accepted

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Replace Request(Y,X)					8000				Request decrease in order quantity to 8000, leaving 7000 open
5		Execution (Y,X)	Pending Replace	Pending Replace		10000	1000	9000	0	
6		Execution(X)	Partial Fill	Pending Replace	New	10000	1500	8500	500	Execution for 500. 'Pending replace' order status takes precedence over 'partially filled' order status
7		Cancel Reject (Y,X)		Partially Filled						Request is rejected (e.g. by exchange)
8		Execution(X)	Partial Fill	Partially Filled	New	10000	3500	6500	2000	Execution for 2000
9	Replace Request(Z,X)					6000				Request decrease in order quantity to 6000, leaving 2500 open. Note that OrigClOrdID = X
9		*Cancel Reject (Z,X)*		*Partially Filled*						*Request is rejected*
10		Execution (Z,X)	Pending Replace	Pending Replace	New	10000	3500	6500	0	
11		Execution (Z,X)	Replace	Partially Filled	New	6000	3500	2500	0	
12		Execution(Z)	Partial Fill	Partially Filled	New	6000	5000	1000	1500	Execution for 1500

D16– One cancel/replace request is issued followed immediately by another – broker processes sequentially - Not Supported – no buffering of messages

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Replace Request(Y,X)					8000				Request decrease in order quantity to 8000, leaving 7000 open
5	Replace Request(Z,Y)					7000				Request decrease in order quantity to 7000, leaving 6000 open
6		Execution (Y,X)	Pending Replace	Pending Replace	New	10000	1000	9000	0	Broker processes Replace (Y,X) first
7		Execution (Y,X)	Replace	Partially Filled	New	8000	1000	7000	0	Broker processes Replace (Y,X) first
8		Execution (Z,Y)	Pending Replace	Pending Replace	New	8000	1000	7000	0	Broker then processes Replace (Z,Y)
9		Execution (Z,Y)	Replace	Partially Filled	New	7000	1000	6000	0	Broker then processes Replace (Z,Y)
10		Execution(Z)	Fill	Filled	New	7000	7000	0	6000	Execution for 6000

D17– One cancel/replace request is issued followed immediately by another – broker rejects the second as order is pending replace

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Replace Request(Y,X)					8000				Request decrease in order quantity to 8000, leaving 7000 open
5	Replace Request(Z,Y)					7000				Request decrease in order quantity to 7000, leaving 6000 open
6		Execution (Y,X)	Pending Replace	Pending Replace	New	10000	1000	9000	0	
7		Cancel Reject (Z,Y)		Pending Replace						Rejected because broker does not support processing of order cancel replace request while order is pending cancel. CxlRejReason = 'Order already in pending cancel or pending replace status'
8		Execution (Y,X)	Replace	Partially Filled	New	8000	1000	7000	0	'Partially filled' order status takes precedence over 'replaced' order status
9		Execution (Y)	Partial Fill	Partially Filled	New	8000	3000	5000	2000	Execution for 2000

This matrix illustrates the case where the broker does not support multiple outstanding order cancel or order cancel/replace requests

D18 – Telephoned order – Supported by TSX Trading Services

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID) Exchange assigned (X)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1										Order for 10000 shares phoned to Exchange
2		Execution (X)	New	New	New	10000	0	0	0	Confirm that the Exchange has accepted the order – note that Exchange does provide a ClOrdID
3		Execution (X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000	Execution of 2000
4		Execution (X)	Partial Fill	Partially Filled	New	10000	3000	7000	1000	Execution of 1000
5		Execution (X)	Fill	Filled	New	10000	10000	0	7000	Execution of 7000

This scenario might occur if the buy-side has not implemented order cancel/replace requests or alternatively there is an electronic communication problem at the point that the buy-side wishes to send a new order.

D19 – Unsolicited cancel of a part-filled order

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4										Broker verbally agrees to cancel order
5		Execution(X)	Cancelled	Cancelled	New	10000	1000	0	0	Broker signifies that order has been cancelled

This scenario might occur if the buy-side has not implemented order cancel requests or alternatively there is an electronic communication problem at the point that the buy-side wishes to send a cancel request.

D20 – Unsolicited replacement of a part-filled order – Supported by TSX Trading Services

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3										Broker verbally agrees to increase order quantity to 11000
4		Execution(X)	Restated	New	New	11000	0	0	0	Broker signifies that order has been replaced ExecRestatementReason = Verbal
5		Execution(X)	Partial Fill	Partially Filled	New	11000	1000	10000	1000	Execution for 1000
6										Broker verbally agrees to increase order quantity to 12000
7		Execution(X)	Restated	Partially Filled	New	12000	1000	11000	0	Broker signifies that order has been replaced

This scenario might occur if the buy-side has not implemented order cancel/replace requests or alternatively there is an electronic communication problem at the point that the buy-side wishes to send a cancel replace request

D21 - Unsolicited reduction of order quantity by sell side (e.g. for US ECNs to communicate Nasdaq SelectNet declines) - Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	LastShares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Restated	New	New	9000	0	9000	0	ExecRestatementReason="Partial Decline of OrderQty"
4		Execution(X)	Fill	Filled	New	9000	9000	0	9000	

D22– Order rejected due to duplicate ClOrdID

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	New Order(X)					10000				Order submitted with the same order id
5		Execution(X)	Rejected	Partially Filled	New					OrdRejReason = duplicate order

D23 – Order rejected because the order has already been verbally submitted - Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				Order for 10000 sent electronically
2										Order passed verbally as there is communication problem and order does not arrive. The verbally passed order starts getting executed
3		Execution(X)	Rejected	Rejected	New					Order finally arrives and is detected as a duplicate of a verbal order and is therefore rejected. OrdRejReason = duplicate of a verbal order

Note that the sell-side may employ a number of mechanisms to detect that the electronic order is potentially a duplicate of a verbally passed order. For example:

- Checking the possdup flag on the order message header
- Checking the incoming order details against other orders from the same client (e.g. side, quantity)
- Looking at the transact time on the order as a guide to 'staleness'

D24 - Order status request rejected for unknown order – Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4	Status Request (Y)									
5		Execution(Y)	Rejected	Rejected	Status					OrdRejReason = unknown order LastShares not required when ExecTransType=Status

D25– Transmitting a CMS-style "Nothing Done" in response to a status request – Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3	Status Request(X)									
4		Execution(X)	New	New	Status	10000	0	10000	0	Text="Nothing Done"

D26 - Order sent, immediately followed by a status request. Subsequent status requests sent during life of order – Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2	Status Request (X)									
3		Execution(X)	Pending New	Pending New	Status	10000	0	10000		Sent in response to status request. LastShares not required when ExecTransType=status
4		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
4		Execution(X)	New	New	New	10000	0	10000	0	
5	Status Request (X)									
6		Execution(X)	New	New	Status	10000	0	10000		Sent in response to status request
7		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000	Execution for 2000
8	Status Request (X)									
9		Execution(X)	Partial Fill	Partially Filled	Status	10000	2000	8000		Sent in response to status request
10		Execution(X)	Fill	Filled	New	10000	10000	0	8000	Execution for 8000
11	Status Request (X)									
12		Execution(X)	Fill	Filled	Status	10000	10000	0		Sent in response to status request
13	Replace Request(Y,X)					12000				Request to increase order qty
14		Execution (Y,X)	Pending Replace	Pending Replace	New	10000	10000	0	0	

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
15		Execution (Y,X)	Replace	Partially Filled	New	12000	10000	2000	0	
16	Status Request (X)									
17		Execution (Y,X)	Partial Fill	Partially Filled	Status	12000	10000	2000		Sent in response to status request. Note reference to X to allow tie back of execution report to status request
18	Status Request (Y)									
19		Execution(Y)	Partial Fill	Partially Filled	Status	12000	10000	2000		Sent in response to status request

D27 - GTC order partially filled, restated (renewed) and partially filled the following day – Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	Ord Status	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Day Order Qty	Day Cum Qty	Comment
Day 1,1	New Order(X)					10000						
Day 1,2		Execution(X)	New	New	New	10000	0	10000	0			
Day 1,3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000			Execution for 2000
Day 1,4		Execution(X)	Done for Day	Done for Day	New	10000	2000	8000	0			Optional at end of trading day
Day 2,1		Execution(X)	Restated	Partially Filled	New	10000	2000	8000	0	8000	0	ExecRestatementReason = GTC renewal/restatement (no change) – optionally sent the following morning
Day 2,2		Execution(X)	Partial Fill	Partially Filled	New	10000	3000	7000	1000	8000	1000	Execution for 1000

D28 - GTC order with partial fill, a 2:1 stock split then a partial fill and fill the following day – Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	Ord Status	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Day Order Qty	Day Cum Qty	Comment
Day 1,1	New Order(X)					10000						
Day 1,2		Execution(X)	New	New	New	10000	0	10000	0			
Day 1,3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000			Execution for 2000 @ 50
Day 1,4		Execution(X)	Done for Day	Done for Day	New	10000	2000	8000	0			Optional at end of trading day
Day 2,1		Execution(X)	Restated	Partially Filled	New	20000	4000	16000	0	16000	0	Sent the following morning after the split ExecRestatementReason = GTC corporate action. AvgPx=25, DayAvgPx=0
Day 2,2		Execution(X)	Partial Fill	Partially Filled	New	20000	9000	11000	5000	16000	5000	Execution for 5000
Day 2,3		Execution(X)	Fill	Filled	New	20000	20000	0	11000	16000	16000	Execution for 11000

D29 - GTC order partially filled, restated (renewed) and cancelled the following day – Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	Ord Status	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Day Order Qty	Day Cum Qty	Comment
Day 1,1	New Order(X)					10000						
Day 1,2		Execution(X)	New	New	New	10000	0	10000	0			
Day 1,3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000			Execution for 2000
Day 1,4		Execution(X)	Done for Day	Done for Day	New	10000	2000	8000	0			Optional at end of trading day
Day 2,1		Execution(X)	Restated	Partially Filled	New	10000	2000	8000	0	8000	0	ExecRestatementReason = GTC renewal/restatement (no change) – optionally sent the following morning
Day 2,2	Cancel Request (Y,X)					10000						
Day 2,3		*Cancel Reject (Y,X)*		*Partially Filled*								*If rejected*
Day 2,3		Execution (Y,X)	Pending Cancel	Pending Cancel		10000	2000	8000	0	8000	0	
Day 2,4		Cancel Reject (Y,X)		Partially Filled								If rejected by exchange
Day 2,4		Execution (Y,X)	Cancelled	Cancelled		10000	2000	0	0	8000	0	

D30 - GTC order partially filled, restated (renewed) followed by replace request to increase quantity – Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	Ord Status	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Day Order Qty	Day Cum Qty	Comment
Day 1,1	New Order(X)					10000						
Day 1,2		Execution(X)	New	New	New	10000	0	10000	0			
Day 1,3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000			Execution for 2000
Day 1,4		Execution(X)	Done for Day	Done for Day	New	10000	2000	8000	0			Optional at end of trading day
Day 2,1		Execution(X)	Restated	Partially Filled	New	10000	2000	8000	0	8000	0	ExecRestatementReason = GTC renewal/restatement (no change) – optionally sent the following morning
Day 2,2	Replace Request(Y,X)					15000						Increasing qty
Day 2,3		*Cancel Reject (Y,X)*		*Partially Filled*								*If rejected*
Day 2,3		Execution (Y,X)	Pending Replace	Pending Replace		10000	2000	8000	0	8000	0	
Day 2,4		Execution (X)	Partial Fill	Pending Replace		10000	3000	7000	1000	8000	1000	Execution for 1000
Day 2,5		Cancel Reject (Y,X)		Partially Filled								If rejected by exchange
Day 2,5		Execution (Y,X)	Replace	Partially Filled		15000	3000	12000	0	13000	1000	

D31 - Possible resend order

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec| Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	New	New	New	10000	0	10000	0	
3	New Order(X)					10000				PossResend=Y
4		Execution(X)	New	New	Status	10000	0	10000		Because order X has already been received, confirm back the current state of the order. Last shares not required when ExecTransType = Status
5	New Order(Y)					15000				PossResend=Y
6		Execution(Y)	New	New	New	15000	0	15000	0	Because order Y has not been received before, confirm back as a new order.

D32 – Fill or Kill order cannot be immediately filled

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				Order is FOK
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Cancelled	Cancelled	New	10000	0	0	0	If order cannot be immediately filled

D33 – Immediate or Cancel order that cannot be immediately hit

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				Order is IOC
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	1000	Execution for 1000
4		Execution(X)	Cancelled	Cancelled	New	10000	1000	0	0	If order cannot be immediately hit

D34 – Filled order, followed by correction and cancellation of executions

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Avg Px	Last Shares	Last Px	ExecID (Exec RefID)	Comment
1	New Order(X)					10000							
2		*Execution(X)*	*Rejected*	*Rejected*	*New*							*0*	*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	0		0	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	1000	9000	100	1000	100	C	Execution for 1000 @ 100
4		Execution(X)	Fill	Filled	New	10000	10000	0	109	9000	110	D	Execution for 9000 @ 110
5		Execution(X)	Filled	Filled	Cancel	10000	9000	0	110	0	0	E (C)	Cancel execution for 1000
6		Execution(X)	Filled	Filled	Cancel	10000	0	0	0	0	0	F (D)	Cancel execution for 9000 at 110
6		Execution(X)	Filled	Filled	Correct	10000	9000	0	100	9000	100	F (D)	Correct price on execution for 9000 to 100
7	Not Supported	Execution(X)	Fill	Filled	New	10000	10000	0	102	1000	120	G	Execution for 1000 @ 120
8	Not Supported	Execution(X)	Fill	Filled	Correct	10000	10000	0	120	9000	120	H(F)	Correct price on execution for 9000 to 120
9	Replace Request (Y,X) Not supported					12000							Request to increase order qty
10	Not supported	Execution (Y,X)	Pending Replace	Pending Replace	New	10000	10000	0	120	0	0	I	
11	Not supported	Execution (Y,X)	Replace	Partially Filled	New	12000	10000	2000	120	0	0	J	

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Avg Px	Last Shares	Last Px	ExecID (Exec RefID)	Comment
12	Not supported	Execution(Y)	Partial Fill	Partially Filled	Correct	12000	10500	1500	120	9500	120	K(H)	Correct execution of 9000 @ 120 to 9500 @ 120

D35 - A cancelled order followed by a busted execution and a new execution

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	Ord Status	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	ExecID (Exec RefID	Comment
1	New Order(X)					10000					
2		Execution(X)	New	New	New	10000	0	10000	0	A	
3		Execution(X)	Partial Fill	Partially Filled	New	10000	5000	5000	5000	B	LastPx=50
4	Cancel Request(Y,X)					10000					
5		Execution (Y,X)	Pending Cancel	Pending Cancel	New	10000	5000	5000	0	C	
6		Execution (Y,X)	Cancelled	Cancelled	New	10000	5000	0	0	D	
7		Execution(Y)	Partial Fill	Cancelled	Cancel	10000	0	0	0	E(B)	Cancel of the execution. ‘Cancelled’ order status takes precedence over ‘New’
8		Execution(Y)	Partial Fill	Cancelled	New	10000	4000	0	4000	F	Fill for 4000. LastPx=51

D36 - GTC order partially filled, restated (renewed) and partially filled the following day, with corrections of quantity on both executions– Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	Ord Status	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Day Order Qty	Day Cum Qty	ExecID (Exec RefID)	Comment
Day 1,1	New Order(X)					10000							
Day 1,2		Execution(X)	New	New	New	10000	0	10000	0			A	
Day 1,3		Execution(X)	Partial Fill	Partially Filled	New	10000	2000	8000	2000			B	Execution for 2000
Day 1,4		Execution(X)	Done for Day	Done for Day	New	10000	2000	8000	0			C	Optional at end of trading day
Day 2,1		Execution(X)	Restated	Partially Filled	New	10000	2000	8000	0	8000	0	D	ExecRestatementReason = GTC renewal/restatement (no change) – optionally sent the following morning
Day 2,2		Execution(X)	Partial Fill	Partially Filled	New	10000	3000	7000	1000	8000	1000	E	Execution for 1000
Day 2,3		Execution(X)	Partial Fill	Partially Filled	Correct	10000	2500	7500	1500	8500	1000	F (B)	Correct quantity on previous day's execution from 2000 to 1500
Day 2,4		Execution(X)	Partial Fill	Partially Filled	Correct	10000	2000	8000	500	8500	500	G (E)	Correct quantity on today's execution from 1000 to 500

D37– Transmitting a guarantee of execution prior to execution – Not supported

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		*Execution(X)*	*Rejected*	*Rejected*	*New*					*If order is rejected*
2		Execution(X)	New	New	New	10000	0	10000	0	
3		Execution(X)	Partial Fill	Stopped	New	10000	0	10000	1000	Text="You are guaranteed to buy 1000 at 50.10"; LastPx=50.10. This is similar to the concept of a ‘protected' trade
4		Execution(X)	Partial Fill	Stopped	New	10000	1000	9000	1000	LastPx=50 * executed price is better than guaranteed

D38 – TSX Assign Time Priority to an Order generated by the Trading Engine or Trading Services

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	Restated	New or Partially filled	New	10000	0	0	0	ExecRestatementReason =7 and Text = “AssignTimePriority” An order may be manually Promoted to the top, Moved or Demoted to the bottom within the “Book” or (a partially filled order can be re-assigned time priority)

D39 – TSX Trigger an On-Stop Order generated by the Trading Engine

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	Restated	New	New	10000	0	0	0	ExecRestatementReason =8 and Text= “Triggered”

D40 – TSX Price Assigned Order generated by the Trading Engine when assigning a different price to an order (Short Sell order)

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	Restated	New or Partially filled	New	10000	0	0	0	ExecRestatementReason =3 and Text= “Repricing of order” Previously booked or a partially filled ShortSell order can be re-priced

D41 – TSX Frozen generated by the Trading engine – Stock freezes when the order or cross price exceeds the TSX parameters

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	Suspended	Suspended	New	10000	0	0	0	“ExecType” = “9” , “Text” = “Frozen”

D42 – TSX Kill an order after a Freeze Release or if a cross was interfered with by an order in the book or on a FOK order that was not executed

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	OrdStatus	Exec Trans Type	Order Qty	Cum Qty	Leaves Qty	Last Shares	Comment
1	New Order(X)					10000				
2		Execution(X)	Cancelled	Cancelled	New	10000	0	0	0	"ExecType" = "4" , "Text" = "Killed" ,

Appendix E Session Protocol and Administrative Message Validation

E.1 Session protocol validations

Note: In the following table, “event’ refers to an internal system event that is not sent to external clients.

Function	Requirement	Validation	Result of Failed Validation
Connectivity			
	Session initiator connects to specified IP address and port for FIX OE session.	Connection must be configured for FIX sessions.	1. Event generated. 2. Connection dropped.
		IP Addresses and/or ports for remote users are not configured or validated.	None.
PDU Framing			
	All messages received must adhere to Protocol Data Unit (PDU) framing requirements.	Message PDUs must be framed as follows: • 8=FIXxxxx□ • 9=n□....... • 0=nnn□ Data for tags 8 and 10 must match exact length. Tag 9 data is variable length.	Improperly framed PDUs are not recognized, and are ignored. Results in garbled subsequent message.
	FIX mandatory header tags must be in correct sequence.	MsgType tag must be third tag in message.	1. If logon, session rejected. 2. Message considered garbled and is dropped. 3. Event generated.
	Validate message integrity.	Message check sum must be correct.	1. Message considered garbled, and is dropped. 2. Event generated.
General Message Processing			
	FIX protocol must be followed.	All messages must pass validations for valid FIX format and content.	Refer to Section 0 for detail
	FIX character and string data is case sensitive.	Message data is not upshifted.	No errors result; however, data fields may not be matched or be selected as expected..

Function	Requirement	Validation	Result of Failed Validation
	Detect error/failure sequence loops.	If more than a configured number of Reject messages (30 Messages) are generated in a time window (30 sec), or daily total (250 messages).	Event generated. If optional config parameter set, disconnect user session.
	Function Requirement Validation Result of Failed validation Detect Resend request loops.	If more than a configured number of Resend Requests (3) for the same or lower sequence number are received or sent.	1. Event generated. 2. Logout generated. 3. Session disconnected
	Detect resent admin messages without poss dup flag set.	If sequence gap detected, and a Resend has been sent, Admin messages received during gap fill, should have poss dup set to Y. Note that admin should NOT be resent.	1. Event generated. 2. Message sequence number validated. If OK, message accepted, but not processed.
	Monitor session activity.	If no message is received for 32 seconds of negotiated heartbeat interval, a Test Request is sent. Must receive a response within 32 seconds of the negotiated heartbeat interval.	1. Event generated. 2. Session disconnected.
	Message encryption	TSX-FIX does not support message encryption.	
Establish New Session			
	Session initiator establishes new session	First message must be received within default heartbeat interval (30 seconds) of network connection.	1. Event generated. 2. Connection dropped.
		Logon message must be first message in session	1. Event generated. 2. Message dropped. 3. Connection dropped.
	Valid TSX/FIX Logon must be received from recognized user.	User (SenderSubId) must match the assigned value provided in user's bundle configuration package.	1. Event generated. 2. Message dropped. 3. Connection dropped.
		Service (TargetSubId) must match the assigned value provided in user's bundle configuration package.	1. Event generated. 2. Message dropped. 3. Connection dropped.
	Multiple logons from given user not allowed.	User (SenderSubId) must not already be logged on.	1. Event generated. 2. Reject message is returned.

Function	Requirement	Validation	Result of Failed Validation
			3. Session stays. **Note**: FIX organization recommendation: No reject, no logout, just disconnect client session
	Session sequence numbers are reset to 1 for the start of each trading day. 24-hour connectivity is not supported.	The first message for the day must be a valid Logon message. The sequence number should start from 1. Any messages sent before the first valid Logon message will not be processed or recovered. Logon messages may be rejected for edit reasons; see Logon message for further validations. Valid Logon messages may have a sequence number > 1. Example: First inbound message: Invalid logon with sequence number 1 Exchange response: Reject Second inbound message: Invalid logon with sequence number 5 Exchange response: Reject Third inbound message: Valid logon with sequence number 7 Exchange response: Accept	1. Event generated. 2. Message dropped. 3. Connection dropped.
	Valid logon must be received from an authorized user.	Until a user can be validated, errors in the logon can not generate a response as no bundle information can be identified. If the user can be validated, errors can still arise in processing the logon. In this case, a Logout response is returned indicating the error. Certain conditions also result in a Reject message.	See Section 0 for detail
.	Changes to session logon parameters, or sequence number resets during a session to 1 are not supported	Logon message cannot be processed during an established session.	1. Message logged and rejected. 2. Reject message returned. 3. Event generated

E.2 Administrative message validations

Note: In the following table, "event' refers to an internal system event that is not sent to external clients.

Message	Tag	Tag Name	Validation	Result of Failed validation
		The following FIX legal tags are valid for TSX/FIX messages. Validations under PDU framing and General Message Processing always apply.		Following validations apply to all message types. Differences for specific messages types indicated in the following sections.
Header				
	8	BeginString	Must be FIX.4.2	1. Message is ignored. 2. Event generated.
	9	BodyLength	Must be correct for message.	Message treated as garbled. See PDU framing.
	34	MsgSeqNum	Must match expected. • If greater than expected, resend processing initiated. • If less than expected and PossResend, ignored.	1. Logout returned with error. 2. Session disconnected. 3. Event generated.
	35	MsgType	Valid value must be provided	
	43	PossDupFlag	Valid value must be provided	
	49	SenderCompID	Must match value specified in Logon.	1. Reject message returned. 2. Logout sent. 3. Session disconnected. 4. Event generated. **Note**: FIX organization recommendation: No reject, no logout, just disconnect client session
	50	SenderSubID	See Establish new session. Once session established, must match Logon value.	1. Reject message returned. 2. Logout sent. 3. Session disconnected. 4. Event generated. **Note**: FIX organization recommendation: No reject, no logout, just disconnect client session

Message	Tag	Tag Name	Validation	Result of Failed validation
	52	SendingTime	Time must be within defined range of current system time.	1. If session established, Reject returned. 2. Logout returned. 3. Session disconnected. 4. Event generated.
	56	TargetCompID	Must match value specified in Logon.	If Logon with invalid TargetCompId, error returned, no logout. Session disconnected. If business message with invalid TargetCompId, then error is returned, logout is sent, session disconnected
	57	TargetSubID	See Establish new session. Once session established, must match Logon value.	If Logon with invalid TargetSubId, no error returned and session disconnected. If business message with invalid TargetSubId, then error is returned, session stays connected.
	97	PossResend	Valid value must be provided. No impact on existing engine duplicate detection.	Message will be rejected
	122	OrigSendingTime	Required if PossDupFlag set to Y. If specified, must be earlier than SendingTIme.	1. Reject returned. 2. Event generated.
	369	LastMsgNumProcessed	If user specifies optional LastMsgNumProcessed header tag, the value must be greater than a configured value behind the last sent message number for at least 30 seconds	1. Value ignored. 2. Event generated.
Trailer				
	10	CheckSum	See PDU framing.	
LOGON		TSXFIXHeader validations plus the following.		
Header	35	MsgType	Must be A.	Message not processed as Logon
	50	SenderSubID	Must exist in User configuration tables and be provided as part of user's bundle configuration package.	1. Event generated 2. Connection dropped
	57	TargetSubID	Must match value provided in user's bundle configuration package.	1. Event generated 2. Connection dropped

Message	Tag	Tag Name	Validation	Result of Failed validation
Body	98	EncryptMethod	Must match value provided in user's bundle configuration package.	1. Reject returned. 2. Session rejected. 3. Logout returned. 4. Event generated.
	108	HeartBtInt	Must be 0, or within configured range provided with user's bundle configuration.	All invalid heartbeat values (< 10sec or > 300sec) is ignored and: • For the first logon: default value 30sec is used • Else: the previous valid value is used
	141	ResetSeqNumFlag	If specified as Y, must be at start of day (IN and OUT seqnos at 0). Otherwise must be N or not specified.	1. Session rejected. 2. Logout returned. 3. Event generated
	383	MaxMessageSize	If non 0, must be within range provided in the user's bundle configuration package.	1. Session rejected. 2. Logout returned. 3. Event generated
	384	NoMsgTypes	See PDU framing and general message processing.	
	372	RefMsgType	See PDU framing and general message processing.	
	385	MsgDirection	See PDU framing and general message processing.	
		The following FIX legal tags are ignored if specified in a TSX/FIX Logon		
	95	RawDataLength		
	96	RawData		
Heartbeat		TSXFIXHeader validations plus the following.		
Header	35	MsgType	Must be 0.	Message not processed as Heartbeat
Body	112	TestReqID	If a TestRequest has been sent, a matching TestReqID must be received on a Heartbeat within 32 seconds of the negotiated heartbeat interval.	1. Event generated. 2. Session disconnected.
Test Request		TSXFIXHeader validations plus the following.		
Header	35	MsgType	Must be 1.	Message not processed as TestRequest.

Message	Tag	Tag Name	Validation	Result of Failed validation
Body	112	TestReqID	See general message validation.	
ResendRequest		TSXFIXHeader validations plus the following.		
Header	35	MsgType	Must be 2.	Message not processed as ResendRequest.
Body	7	BeginSeqNo	Must reference an existing message is user's inbound session log.	1. Message rejected. 2. Reject returned. 3. Event generated.
	16	EndSeqNo	Must define a valid range (greater than BeginSeqNo). Requested range can not exceed size specified in user's bundle configuration package.	1. Message rejected. 2. Reject returned. 3. Event generated.
Reject		TSXFIXHeader validations plus the following.		
Header	35	MsgType	Must be 3.	Message not processed as Reject.
Body	45	RefSeqNum	See general message validation.	
	58	Text	See general message validation.	
	371	RefTagID	See general message validation.	
	372	RefMsgType	See general message validation.	
	373	SessionRejectReason	See general message validation.	
		The following FIX legal tags are ignored if specified in a TSX/FIX Reject message.		
	354	EncodedTextLen		
	355	EncodedText		
Sequence Reset		TSXFIXHeader validations plus the following.		
Header	35	MsgType	Must be 4.	Message not processed as SequenceReset.
Body	36	NewSeqNo	Must be greater than or equal to next expected sequence number.	1. Reject returned. 2. Event generated.
	123	GapFillFlag	See general message validation.	
Logout		TSXFIXHeader validations plus the following.		
Header	35	MsgType	Must be 5.	Message not processed as Logout.
Body	58	Text	See general message validation.	

Message	Tag	Tag Name	Validation	Result of Failed validation
		The following FIX legal tags are ignored if specified in a TSX/FIX Logout message.		
	354	EncodedTextLen		
	355	EncodedText		

Appendix F Message Synchronization

The following points clarify TSX specific implementation of message sequence number synchronization and resend processing. Except where noted, message synchronization and recovery processing in the TSX FIX implementation adheres to the standard FIX 4.2 protocol as specified in FIX Protocol document (refer to the Introduction Section).

1. **Resend Requests Generated by TSX**

All Resend Requests generated by the TSX will set the EndSeqNo to 0 (infinity). When a gap in received messages is detected, a Resend Request will be sent. The message creating the gap and all subsequent messages will be discarded until the missing messages are redelivered, or a Gap Fill message is received closing the gap. The only exception to this processing is if the first message causing the gap is a Logon Message. In this case, the logon will be accepted and a Logon confirmation returned before the Resend Request is sent. The expectation in either situation is that all messages starting with the begin sequence number in the Resend Request will be ignored by the TSX (with the exception of the Logon) and retransmitted by the peer. Note that according to the FIX specification, admin messages are not resent during gap fill processing. If the peer has generated their own Resend Request in the range to be retransmitted, a new Resend Request should be sent with a new sequence number after the gap has been filled.

2. **Limit on Size of Resend Request**

The TSX has imposed a limit on the size of the sequence number range specified in a Resend Request. This limit is currently set to 10,000. Any Resend request requesting a range greater than this value will be rejected with an appropriate Reject Message.

3. **Limit on number of Resend Requests.**

The TSX has imposed a limit on the number of duplicate Resend Requests. A duplicate Resend Request is defined as one in which the BeginSeqNo is the same or less that that in a previous request. This limit is currently set to three (3). If the limit is exceeded, the FIX session is terminated with an appropriate error message on the Logout message.

Appendix G Acronyms

The following acronyms are used in this document:

- FIX: Financial Information Exchange
- CCP: Calculated Closing Price
- CL: Client
- EMS: Events Management Subsystem
- FOK: Fill or Kill
- FPL: FIX Protocol Ltd.
- GMT: Greenwich Mean Time
- GPS: Global Positioning System
- GTC: Good ‘til Cancelled
- GTD: Good 'til Date
- IOC: Immediate or Cancel
- IA: Insider account
- IN: Inventory
- IP: Internet Protocol
- LOC: Limit on Close
- MBF: Must be Filled
- MKT: Market
- MP: ME pro order on TSX
- MOC: Market on Close
- NA: Not applicable
- NC: Non-Client
- NTP: Network Time Protocol
- OE: Order Entry
- OF: Options firm account
- OMR: Order Modification Request
- OT: Options market maker
- PDU: Protocol Data Unit
- PME: Price Movement Extension
- PO: Participating Organization
- RT: Registered Trader
- SOR: Smart Order Router
- SS: Significant shareholder
- ST: Equities Specialist
- STS: Special Trading Session
- TMXS: TMX Select
- TSX: Toronto Stock Exchange

- TSXV: TSX Venture Exchange
- UMIR: Universal Market Integrity Rules
- UTC: Universal Time Coordinated
- VWAP: Volume-Weighted Average Price

Appendix H Version History

Version	Date	Changes
3.21	2021/06/25	See Release Notes for changes.
3.2	2012/05/03	See Release Notes for changes.
3.1	2011/07/22	See Release Notes for changes.
3.01	2011/03/28	Defined position 7 of TSXExchangeAdmin as “Execution State” with a marker value of ‘A - Delayed Active’
3.0	2011/02/01	See Release Notes for changes.
2.7	2010/12/17	See Release Notes for changes.
2.6	2010/08/23	See Release Notes for changes.
2.5.1	2010/07/21	See Release Notes for changes.
2.5	2010/06/15	See Release Notes for changes.
2..4.1	2010/03/25	See Release Notes for changes.
2.4	2010/03/12	See Release Notes for changes.
2.3	2010/02/05	See Release Notes for changes.
2.2	2009/0930	See Release Notes for changes.
2.1.3	2009/09/25	Change definition of ExecID and ExecRefID to include unique message identifier, and remove ExecID from reject messages.
2.1.2	2009/07/14	Update to Validation of Establish New Session in Appendix E on page 287.
2.1.1	2009/06/25	For Logon message, tags 383 and 384 not supported on input.
2.1	2009/05/28	Release version. See Release Notes for changes.
2.0.1	2008/10/24	Updated Data Dictionary: • "OrderID”, tag #37; expand length 1*18 AlphaNumeric • “SecondaryOrderID” , tag #198 to reference “OrderID” • “RefMsgType”, tag #372; expand length to 2AlphaNumeric and added “MC” = MarketCommand ;TSX OrdType correct "MFB" to read "MBF"; page 115 and 120
2.00	2008/09/11	1. Formal version for external distribution. 2. Increment Contents, Figures and Tables as result of new Business Content Messages itemized below 3. Added the following Business Content Messages, section 4: • Settlement Terms & Non-Resident Orders • Entering a Market Command • Execution Report - Market Command Acknowledgement • Exchange Message - Trader Spread Goal Violation • Must Be Filled Orders

		• Buy Item | Sell Item, Special Terms Market 4. Add sequence diagram to Exchange Message - Trader Spread Goal Violation 5. Added following enhancement features to existing order requests and execution report messages: • Special Clearing • Duration orders GTC and GTD (TSX only) • Deleted Trading Term AON - Not supported by TSX 6. Added the following new tags to Business Content Messages to order requests and execution report messages; Section 4: • TSXByPass, Field 6791 • TSXNCIB, Field 6792 • TSXCustomerType, Field 6794 • TSXBuyCustomerType, Field 6797 • TSXSellCustomerType, Field 6798 • TSXSOROrderID1, Field 7710 • TSXSOROrderID2, Field 7711 7. Added the following new tags to Business Content Messages to execution report messages; Section 4.7: • TSXOrigTradeID, Field 6795 • TSXPrivateOrigPrice, Field 6796 8. Cross Section: Added new table(s) • "Cross Format with Settlement Terms" 9. Updated Data Dictionary with new tags and/or values; Sections 5, 6, and 7: • BidPx, Field 132 = add tag • ExpireDate, field 432 = add tag • ExecInst, Field 8 = AON trading term deleted and is not supported by TSX • FutSettDate, Field 64 = add tag • MsgType, Field 35 = add values • OfferPx, Field 133 = add tag • OrdType, Field 40 = add value • SettlmntTyp, Field 63 = add tag • Side, Field 54 = add value • TimeInForce, Field 59 = add values, FOK Description updated • TSXBuyParticipation, Field 6785 = add tag • TSXMessageId, Field 6789 = add tag and new value • TSXNonResident, Field 6783 = add tag • TSXRTAutoFill, Field 6784 = add tag • TSXSellParticipation, Field 6786 = add tag • TSXSpreadGoal, Field 6788 = add tag • TSXOrderKey, Field 6790 = add tag

		• TSXExchangeAdmin, Field 6780,, add SOR values • TSXByPass, Field 6791 = add tag • TSXNCIB, Field 6792 = add tag • TSXCustomerType, Field 6794 = add tag • TSXBuyCustomerType, Field 6797 • TSXSellCustomerType, Field 6798 • TSXOrigTradeID, Field 6795 = add tag • TSXPrivateOrigPrice, Field 6796 = add tag • TSXSOROrderID1, Field 7710, = add tag • TSXSOROrderID2, Field 7711, = add tag 10. Replaced Credits with Contact Information
1.04	2007/05/25	Updated to include a Note in Appendix E regarding TSX-FIX Sequence Processing
1.03	2006/05/23	Changes to OrdType, pages 67 and 70 Added field name for field 6755, TSXProgramTrade, page 77 Appendix D: D34, changed ExecID (ExecRefID) to 0 on lines 2 (both).
1.02	2006/05/03	Changes to “Disclaimer and Rights Granted”
1.01	2006/04/21	Changes to OrdType, Pages: 64, 81, 85, 87, 91, 93, 104, 115
1.0	2006/04/10	Formal version for external distribution.

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