

Technical Notice 18-016

New Trade Marker in the market feeds.

MX Service Enhancements: High Speed Vendor Feed (HSVF), Order Book Feed (OBF)

Pursuant to the launch of the HSVF D5 protocol, which was announced in [Advisory Notice A17-014](#), and the introduction of BTC, as announced in [Technical Notice 18-002](#) and [Advisory Notice 18-009](#). The Bourse de Montréal Inc (the Bourse) wishes to announce that it will disseminate new Special Trade Marker values via the latest versions of the MX Order Book Feed (OBF) and HSVF Multicast (D5) feed, effective **December 3, 2018**.

The special trade market fields are in the Transaction messages of both feeds. The new values will indicate additional trade types which occur outside the Central Limit order Book.

The following feeds and message types are impacted by the addition of the following values:

Feeds and Services	Production Notes
Order Book Feed (OBF) - version 2.0	TN - Trade message type, Trade Marker values Additions: C = Contingent Trade J = Delta Trade Z = Price/Volume Adjustment
High Speed Vendor Feed (HSVF) - D5 Only	C - Option Trade, CB - Future Option Trade, CF - Future Trade, CS - Strategy Trade, Price Indicator Marker Field values Additions: G = Contingent Trade J = Delta Trade

	V = Price/Volume Adjustment
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Note that Technical Specification documents for the above mentioned services can be obtained via the [TMX Webstore](#).

If you have any questions or require additional information, please do not hesitate to contact us at the below coordinates.

Regards,

Technical Help Desk

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