

DATE 2021-01-15



Technical Notice 21-001

Implied Volume on Strategy Instruments in HSVF

Bourse de Montréal Inc. (the “Bourse”) announces that the Implied traded volume on Strategy Instruments will be disseminated in HSVF as of Feb. 8, 2021.

As of the Release Date, Strategy Instruments will receive Implied Trades (Price Indicator “I”) whereas they didn’t previously.

No new Price Indicators are being introduced and this Feature requires no protocol upgrade.

Release Schedule:

General Test Environment (GTE)	Production
Friday, Jan. 29, 2021	Monday, Feb. 8, 2021

Documentation can be found at <https://www.tmxwebstore.com/>.

Please direct questions, comments or requests for additional information to our Technical Help Desk.

Best Regards,

Technical Help Desk

Toll-free: 1-877-588-8489

Telephone: 514-871-7872

Email: MarketOps@tmx.com