



April 30, 2010 2010-014

## **Enhancements to TSX Quantum™ Engine and FIX Messaging Protocol**

TMX is pleased to announce three enhancements specifically designed for our trading participants:

# 1) Toronto Stock Exchange and TSX Venture Exchange Now Accept Orders and Crosses with Maximum Volume of 99,999,999

TMX Equity Trading continues to experience growth in volume traded and booked orders. To service the trading strategies of our market participants, effective April 30th, 2010, Toronto Stock Exchange (TSX) and TSX Venture Exchange (TSXV) will accept Orders and Crosses with a maximum volume of 99,999,999 units.

### 2) TSX Venture Exchange - Order Cancellation Update

Effective April 30th, 2010, the expanded Order Cancellation Period for TSXV now allows for the cancellation of open orders at any price from 4:15 PM to 5:00 PM EST – it is now harmonized with the TSX.

#### 3) FIX Messaging Protocol – Special Terms Settlement Functionality

Participants who use FIX protocol can now enter special terms settlement instructions. The field locations and inputs for settlement terms are:

```
Field Identifier = 63:

SettImntTyp = "0" - default

SettImntTyp = "1" - Cash

SettImntTyp = "2" - Next Day

SettImntTyp = "6" - Future

SettImntTyp = "11" - Non-Net, on TSX only
```

If you have any questions, please contact your TMX Group account manager.

Abigail Etches	(416) 947 – 4476
Andrew Grovestine	(416) 947 – 4798
Stan Grunzeweig	(416) 947 – 4724
Michael Taylor	(416) 947 – 4313
Monika Marcziova	(416) 947 – 4534
Olga Trofimova	(416) 947 – 4355

#### **About TMX Group (TSX-X)**

TMX Group's key subsidiaries operate cash and derivative markets for multiple asset classes including equities, fixed income and energy. Toronto Stock Exchange, TSX Venture Exchange, Montreal Exchange, Natural Gas Exchange,