

Advisory Notice 21-013

Clearing API protocol Updates Revised

Bourse de Montréal Inc. (the “Bourse”) shall introduce its Average Pricing System (APS) via the update of the Clearing API protocol starting on November 1st of 2021. For more information on the APS feature please consult the [notice](#) of the original launch in October 2020.

This advisory notice aims to publish an updated version of the Clearing Access Services Messaging Protocol Guide V1.16. The changes are minor revisions and clarifications to help make the document more coherent.

CLEARING API

The changes to the ClearingAPI protocol specifications are summarized as follow:

- **Business Error** : Added tags 6204 and 5190 to the BusinessError message

FIELD NAME	TAG	REQ' D	COMMENTS
Operation	6204	C	<ul style="list-style-type: none"> • 0: Add / Create • 1: Update • 2: Cancel / Remove Used for PricingGroupInstruction error to indicate the requested operation from the PricingGroupInstruction message.

TradeAllocReportId	5190	C	Reference to a trade report ID. Used for PricingGroupInstruction error to indicate which trade in the TradeList caused the error.
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- **Trade Report** : Add clarification for tags 6084, 6146 and 6147 to differentiate traded and allocated instruments.

FIELD NAME	TAG	REQ'D	COMMENTS
ExternalSymbol	6146	R	External symbol of the traded instrument. In the case of a strategy or a Basis trade, this will be the symbol of the traded instrument.
AllocationSymbol	6147	R	External symbol of the allocated instrument. In the case of a strategy trade, this will be the symbol of the strategy leg. In the case of a Basis trade, this will be the basis associated derivative.
Sico	6084	R	Exchange instrument identifier of the traded instrument. In the case of a strategy trade, this will be the identifier of the strategy. In the case of a Basis trade, this will be the identifier of the Basis instrument. Format IIIIGG III : Instrument ID (alphanumeric, case sensitive) GG : Group ID (alphanumeric, case sensitive)

- **Give-Up Agreement Report** : Tag 5193 now listed as Conditional since reports sent after a read instruction do not have tag 5193.

FIELD NAME	TAG	REQ'D	COMMENTS
InstAct	5193	C	Used to manage Give-Up agreements at the client level when the client receives a report

- **Quick ID Instruction** : Add clarification for usage of QuickId Name (tag 5198) and QuickId (tag 604)

FIELD NAME	TAG	REQ'D	COMMENTS
QuickId Name	5198	C	Client unique name used to identify a Quick ID. Required for Create or Update operation (5193 = 0 OR 2)
QuickId	604	C	System unique ID used to reference an existing Quick ID. Required for Update or Delete operation (5193 = 2 OR 3)

- **Quick ID Report** : Tag 5193 now listed as Conditional since reports sent after a read instruction do not have tag 5193.

FIELD NAME	TAG	REQ'D	COMMENTS
InstAct	5193	C	Used to manage Give-Up Agreements at the client level when the client receives a report

- **Sico field** : Add format description

FIELD NAME	TAG	DESCRIPTION/ VALUES	FORMAT
Sico	6084	Exchange instrument identifier of the traded instrument. In the case of a strategy trade, this will be the identifier of the strategy. In the case of a Basis trade, this will be the identifier of the Basis instrument. Format IIIIGG III : Instrument ID (alphanumeric, case sensitive) GG : Group ID (alphanumeric, case sensitive)	String

TIMELINE

Clearing Access Services Messaging Protocol Guide V1.16	Already available in www.tmxwebstore.com
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Please direct any question, comment or request for additional information, to our Technical Support Desk.

Technical Support Desk

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