

# Technical Notice 18-002

## Basis Trade On Close (BTC) Functionality

**Enhancements to: High Speed Vendor Feed (HSVF), Order Book Feed (OBF), SAIL Order Entry, SAIL Drop Copy, Automated Trade Reporting (ATR), Clearing API, Trade Management System (TMS), Participant Activity Report (PAR), eGains Report**

Pursuant to the [Basis Trade on Close User Guide](#) that was communicated with [Advisory Notice A18-001](#) The Bourse de Montréal Inc (the Bourse) wishes to announce that it will launch a new version of the MX Order Book Feed named OBF Feed Version 2.0 (OBF 2.0), effective **May 22, 2018**. OBF 2.0 is presently available in the General Test Environment.

OBF 2.0 was created to complement the basis trade on close functionality (BTC). An overview of the new features offered by OBF 2.0 can be found in the “OBF Feed” section of the [Basis Trade on Close User Guide](#).

Note that a launch date for the BTC functionality has not been announced but it will be forthcoming; the Bourse will provide a notice period before enabling the functionality.

Note that the current production OBF version (OBF 1.0) will remain available in parallel.

Furthermore, the Bourse de Montréal Inc. (the Bourse) wishes to remind participants that, as per the [Basis Trade on Close User Guide](#) and [Advisory Notice A18-001](#), the following feeds and services have also been enhanced to complement the Basis Trade On Close Functionality:

Feeds and Services	Production Notes
Order Book Feed 2.0	Implementation of enhancement on May 22nd, 2018
High Speed Vendor Feed (HSVF) D5 Protocol	as per <a href="#">Advisory Notice A17-014</a> the HSVF D5 protocol was put into production on November 27, 2017

SAIL Order Entry	Implementation of enhancement on May 22nd, 2018
SAIL Drop Copy	Implementation of enhancement on May 22nd, 2018
Automated Trade Reporting (ATR)	Implementation of enhancement on May 22nd, 2018
Clearing API	Implementation of enhancement on May 22nd, 2018
Trade Management System (TMS)	Implementation of enhancement on May 22nd, 2018
Participant Activity Report (PAR)	Implementation of enhancement on May 22nd, 2018
eGains Report	Implementation of enhancement on May 22nd, 2018

To obtain specifications for the above mentioned feeds and services, please contact the Technical Help Desk at the address below.

### **Contact information**

If you have any questions or require additional information, please contact the Technical Help Desk.

Regards,

**Technical Help Desk**

Toll free: 1-877-588-8489

Telephone: 514-871-7872

Email: [samsupport@tmx.com](mailto:samsupport@tmx.com)