

Technical Notice 19-006

Upcoming Change to Montreal Exchange SAIL Protocol – Order status request messages

MX Service Modifications: Sail Protocol (All versions)

Bourse de Montréal Inc. (the “Bourse”) wishes to announce that it will modify order management recovery abilities by enabling order status request messages for SAIL users. The optional new messages will apply to all versions of the Front-End Native SAIL Protocol feed, effective **late Q2, 2019**.

A subsequent notice will follow to announce the effective launch date.

The new messages will allow all Participant users to submit a request and receive a full ledger of all their active orders in the Central Limit Order Book (CLOB) in the same manner available in the Bourse’s version of the FIX Protocol (Message Type 35 = AF Order Mass Status Request).

The following new message types being added are:

Feeds and Services	New Messages
SAIL Protocol Front End (all versions) From Participant	AF - SAIL Order Request (1 AF for all SAIL orders)
SAIL Protocol Front End (all versions) To Participant	AE - Requested SAIL Order (1 AE per order)
SAIL Protocol Front End (all versions) To Participant	KO - End of Requested Order message

Note that Technical Specification documents for the above-mentioned services can be obtained via the [TMX Webstore](#).

Furthermore in order to cohesively test the SAIL protocol modification, the MX will welcome its Independent Software Vendors (ISVs) and clients supporting proprietary order routing applications to test functional order status recovery scenarios in the Global Test Environment (GTE).

GTE will have the new messages available at all normal scheduled times for testing and certification purposes starting **Monday, May 27th, 2019**.

Since the purpose of the AF/AE messages is to reconcile an order book in any situation, MX will also offer a weekly DR scenario in the GTE in order for participants to test their messaging during such an event. The schedule for these scenarios will be communicated in a subsequent notice.

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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