

NOTICE OF EFFECTIVE DATE – TECHNICAL AMENDMENTS TO CDS PROCEDURES
CHANGE FOR NASDAQ CXD BRING-ON

A. DESCRIPTION OF THE PROPOSED CDS PROCEDURE AMENDMENTS

On July 27, 2016, the Ontario Securities Commission approved the introduction of Nasdaq CXD, a dark trading facility. This new facility was launched for trading effective October 31, 2016 by Nasdaq CXD.

CDS will make the minor changes required to the CDSX settlement system to accommodate the entry of exchange trades originating from Nasdaq CXD. These changes will include the acceptance and processing of trades as well as the performance of trade reconciliations. A participant requests the processing of their trades from the new marketplace by submitting the 'Data Transmission Request' form CDSX218, and the trade reconciliation service by submitting a 'CDS – Online Services Support – Service Eligibility Details Unit Functions', form CDSX799. Subscribing participants send in a file containing their trades for a specific exchange which is compared to the trades that were submitted to CDS by that exchange. Any discrepancies are reported back to the participant via a file.

To allow Nasdaq CXD trades to be available for this service, the forms CDSX218 and CDSX799 must be amended to include Nasdaq CXD as an option.

The amendment will become effective on filing of this technical notice.

Additionally, the new exchange identifier will be added to existing CDSX background tables such as those required for pricing and entitlement processing.

CDS procedure amendments are reviewed and approved by CDS's strategic development review committee (SDRC). The SDRC determines or reviews, prioritizes and oversees CDS-related systems development and other changes proposed by participants and CDS. The SDRC's membership includes representatives from the CDS participant community and it meets on a monthly basis.

This amendment was reviewed and approved by the SDRC on November 24, 2016.

The proposed procedure amendment is available for review and download on the User Documentation page on the CDS website at www.cds.ca/cds-services/user-resources/user-documentation

B. REASONS FOR TECHNICAL CLASSIFICATION

The amendment proposed in this Notice is considered technical in nature, involving matters of routine operating procedures and administrative processes relating to the CDS services.

C. EFFECTIVE DATE OF THE CDS PROCEDURE AMENDMENTS

CDS is recognized as a clearing agency by the Ontario Securities Commission pursuant to section 21.2 of the *Ontario Securities Act*, and by the British Columbia Securities Commission pursuant to section 24(d) of the *British Columbia Securities Act*, and as a clearing house by the *Autorité des marchés financiers* pursuant to Section 169 of the *Quebec Securities Act*. In addition CDS is deemed to be the clearing house for CDSX[®], a clearing and settlement system designated by the Bank of Canada pursuant to section 4 of the *Payment Clearing and Settlement Act*.

Notice of Effective Date – Technical Amendments to CDS Procedures Related to Changes for Nasdaq CXD Bring-on.

CDS has determined that these amendments will become effective immediately upon approval of this notice.

D. QUESTIONS

Questions regarding this notice may be directed to:

Anna Guercio
Product Manager
CDS Clearing and Depository Services Inc.
85 Richmond Street West
Toronto, Ontario M5H 2C9

Telephone: 416-365-3766
Email: anna.guercio@tmx.com

Data Transmission Request

Action: <input type="checkbox"/> Add <input type="checkbox"/> Change <input type="checkbox"/> Delete		Company name:
Company code:	Unit:	
Ledger:		
Other:		

Inbound transmission (from participant to CDS)

<input type="checkbox"/> Trade Entry	<input type="checkbox"/> Intl. Ledger Reconciliation	<input type="checkbox"/> Trade Confirmation	<input type="checkbox"/> Projected Payments File	<input type="checkbox"/> GIC Funds - only Trade File (CANNEX)
<input type="checkbox"/> Ledger Reconciliation	<input type="checkbox"/> Intl. Trade Reconciliation	<input type="checkbox"/> ACT Trade File	<input type="checkbox"/> DRIP Price	<input type="checkbox"/> Inter-account movement

Outbound transmission (from CDS to participant)

✓	Record subtype	Description	✓	Record subtype	Description
		Deposit file (EOD) (0004) (all)			Trade file (0009) (BOD) (all) continued
	0040	Unconfirmed security deposits		0096	IXCA - new trades
	0041	Purged funds deposits and rejected security/funds deposits		0097	LQNT - new trades
		Domestic exchange file (0012) (BOD) (all)		0098	CX2 - new trades
	0071	Domestic exchange trade reconciliation file			Trade file (0002) (EOD) (all)
	0072	Domestic exchange trade reconciliation file - sub-participant		0023	Exchange trades - modified and outstanding trades
		Ledger update file (0001) (EOD) (all)		0024	Exchange trades - deleted/purged trades
	0001	Mark-to-market		0028	Non-exchange trades - unsettled (confirmed, unconfirmed) trades
	0002	Confirmed security deposits, confirmed funds deposits		0029	Non-exchange trades - deleted/purged trades
	0003	Unconfirmed, confirmed and rejected withdrawals			Withdrawal file (0005) (EOD)
	0004	Trade settlement		0050	Unconfirmed withdrawals
	0005	Pledge settlement			File type Other outbound CDSX files
	0006	Deposit or withdrawal adjustment		0031	CNS activity file (BOD)
	0007	Ledger adjustment		0006	CNS activity file (EOD)
	0008	Inter-account movements		0010	CNS EOD position record file
	0009	CNS settlement		0011	Custodian ledger reconciliation file
	0010	Payment exchange transactions		0015	Custodian position file
	0011	Entitlement payments and receipts		0017	Daily ITP statistics file
	0013	Funds transfer		0018	Daily ITP trade detail file
	0014	Currency service transaction		7040	Entitlement file - complete
		Pledge file (0003) (EOD) (all)		7041	Entitlement file - changes
	0030	Existing (settled) pledges		0021	Extended failed trades - IIROC
	0031	Future-dated pledge transactions		0024	Final projected payments file
	0032	Deleted/added loan items		0014	Ledger balances - proxy record date
	0033	Deleted/purged pledges		0008	Ledger positions file
		Trade file (0009) (BOD) (all)		0020	NSCC consolidated net settlement trade summary file
	0020	CDCC - new trades		0007	NSCC continuous net settlement account summary extract file
	0022	TSE/CDNX - new trades		7050	Participant profile file
	0025	CNQ - new trades		0023	Projected payments matching file
	0026	TCM - new trades		7030	Security master file - complete
	0027	Non-exchange trades - unsettled, received after file type 28 is produced		7031	Security master file - changes
	0070	CXD - new trades		0016	1042-S reporting - detail file (monthly) Company Ledger
	0080	LYNX - new trades		1000	DRIP price rejects
	0090	PURE - new trades		0025	CNS fails to deliver detail file
	0091	CHIX - new trades		0028	NSCC UTC MRO trade capture data file
	0092	OMEG - new trades			
	0093	AATS - new trades			
	0094	NEOE - new trades			
	0095	TMXS - new trades			

CDS – Online Services Support – Service Eligibility Details Unit Functions

Company code:	Company name:		
Unit:			
Service description	Eligibility		Effective date
	Yes	No	
CANNEX GIC Service			
InterLink			
ITP Service - CANDEAL (VMU)			
ITP Service - SS&C (VMU)			
ITP Service - ITMS (VMU)			
ITP Service - OMGEO (VMU)			
SOLA Netting System CAD			
SWIFT			
Third-Party Trade Reporting - Freedom International Brokerage Company			
Third-Party Trade Reporting - ICAP			
Third-Party Trade Reporting - Shorcan Brokers Limited			
Third-Party Trade Reporting - Tullett Prebon Canada Ltd.			
Third-Party Trade Reporting - Other _____			
Trade Matching CAD			
Trade Matching USD			
Trade Reconciliation - AATS			
Trade Reconciliation - CDCC			
Trade Reconciliation - CDNX			
Trade Reconciliation - CHIX			
Trade Reconciliation - CNQ			
Trade Reconciliation - CX2			
Trade Reconciliation - CXD			
Trade Reconciliation - ICX			
Trade Reconciliation - LQNT			
Trade Reconciliation - LYNX			

CDS – Online Services Support – Service Eligibility Details Unit Functions

Service description list shifts NEOE to second page

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Trade Reconciliation - NEOE	<input type="checkbox"/>	<input type="checkbox"/>	
Trade Reconciliation - OMEG	<input type="checkbox"/>	<input type="checkbox"/>	
Trade Reconciliation - OTC	<input type="checkbox"/>	<input type="checkbox"/>	
Trade Reconciliation - PURE	<input type="checkbox"/>	<input type="checkbox"/>	
Trade Reconciliation - SGMC	<input type="checkbox"/>	<input type="checkbox"/>	
Trade Reconciliation - TSX	<input type="checkbox"/>	<input type="checkbox"/>	
Trade Reconciliation - TSX Venture	<input type="checkbox"/>	<input type="checkbox"/>	
Trade Reconciliation - TriAct (TCM)	<input type="checkbox"/>	<input type="checkbox"/>	

Signature:	Date:
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