

Alpha Private TTM Book[®]

A CONSOLIDATED VIEW OF ALL YOUR TRADES

Alpha Private TTM Book - Orders

Time	Price	Symbol	Volume	Buy/Sell	Broker ID	Marketplace
12:01:02	8.10	ABC	800	Buy	25	TSX
12:01:03	8.10	ZZZ	400	Sell	25	Pure
12:01:04	8.11	XYZ	1,100	Buy	25	Alpha

Alpha Private TTM Book - Trades

Time	Symbol	Volume	Price	Buy Broker ID	Sell Broker ID	Marketplace
12:01:05	ABC	300	8.10	7	15	TSX
12:01:06	ZZZ	400	8.10	7	36	Pure
12:01:07	XYZ	900	8.11	7	21	Alpha

* Displays may vary by vendor.

PRODUCT DESCRIPTION

Alpha Private TTM Book[®] (APT[®]B) is a unique real-time market data service that provides a full view of all trades taking places through the Alpha Trade Through Management (TTM) service on the Alpha ATS and on other Protected Marketplaces. Alpha Private TTM Book[®] was built to provide subscribers with the ability to have a consolidated view of all their TTM trades regardless of the marketplace where the execution occurs. It is specific to each Alpha Subscriber and requires no decryption, in keeping with Alpha's commitment to low latency. The Alpha Private TTM Book[®] feed can be provided separately for each Subscriber's order entry session or in aggregate for all of a Subscriber's order entry sessions. Combined with the Alpha Private Book[®] service, it provides Subscribers with a holistic view of all their order and trade events utilizing TTM, whether taking place directly on Alpha or on another Market Place. Also included in the service are all market events and market alert messages.

TRADED SECURITIES

Alpha Private TTM Book[®] includes feeds for TSX and TSX Venture listed securities. Each may be consumed as separate feeds. Refer to the Alpha Market Data services fee schedule for pricing information.

DISTRIBUTION TIME FRAME

Alpha Private TTM Book[®] is available in real-time from Monday to Friday from 7:00 a.m. to 5:00 p.m. EST.

DISTRIBUTION METHODS

Alpha Private TTM Book[®] is delivered to the market place over Alpha's proprietary protocol called EMAPI. EMAPI is a low-latency high-velocity API developed to manage large amounts of market data. Any Alpha Subscriber connecting to Alpha ATS through an EMAPI order entry session and eligible to use the TTM service will, for every order entry session, automatically be entitled to a corresponding session of the Alpha Private TTM Book[®] at no cost. Any Alpha Subscriber connecting to Alpha ATS through a FIX order entry session and eligible to use the TTM service, will automatically benefit of the Alpha Private TTM Book[®] enriched data through the FIX execution reports. Any additional - session specific - Alpha Private TTM Book[®] feed or the aggregate Alpha Private TTM Book[®] feed need to be ordered separately.

FAST RECOVERY

Alpha Private TTM Book's[®] innovative EMAPI protocol provides updates for each change and the current state of order and trade events, allowing you both to recover quickly and easily and to replay all data in case of connectivity issues.