

Advisory Notice A21-006

Housekeeping Format change to MX PAR-Instruments and PAR-Trades in the MX Participant Activity Reports

The M-X wishes to inform all users of the Participant Activity Report (PAR) service that on June 19th, 2021 the MX will be making the following housekeeping changes to the format of the PAR reports due to changes of operating systems from Windows to Linux. These changes will allow for the reports to accommodate the ability to support date and time fields, that will be functional across 2 trading days, and to support products which can have a last trading date that is different from the actual Expiry date:

PAR - Instruments

The End of Day Instrument Report for Participants (Instruments_YYYYMMDD.csv.gz) and the Instrument Preview Report (InstrumentsPreview_YYYYMMDD.csv.gz) will be modified as follows:

| Field | Modification |
|----------------------------|--|
| ExpirationDate | <ul style="list-style-type: none">• The field "ExpirationDateTime" will be renamed "ExpirationDate".• The time portion will be removed. The format will change from YYYYMMDDHHMMSS to YYYYMMDD, and the length of this field will be 8 characters instead of 14.• The date in this field represents the Business Date (and not the calendar date) of the expiration |
| LastTradingDateTime | This field is added to indicate the last trading Date and Time of the product. This new column will be introduced at the end of the report. |

PAR - Trades

The Anonymous Trades (AnonymousTrades_YYYYMMDD.csv.gz) and PostTrade (PostTrading_FIRM_YYYYMMDD.csv.gz) Reports will be modified as follows:

| Field | Modification |
|-----------------|--|
| DateTime | <ul style="list-style-type: none">• The field "Time" will be renamed "DateTime".• The date is added to the time in this field, as a trade can occur in the previous calendar day. Hence, the format will change from HHMMSS to YYYYMMDDHHMMSS, and the length of this field will be 14 characters instead of 6. |

For additional information on this notice, or if you require technical assistance, please contact the Technical Help Desk.

Technical Help Desk

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