

Technical Notice **14-002**

TO: Montréal Exchange Participants & Vendors
FROM: Market Access Manager
SUBJECT: New Implementation Date on MX FIX Gateway New Release
DATE: January 23, 2014

Following the notice **13-010** sent on **December 6, 2013**, this notice inform all participants that a new date has been set to implement the new version of the Montreal Exchange (MX) FIX Gateway. The original planned date was January 27, 2014.

NEW IMPLEMENTATION DATE

The implementation date for the new release in the production environment is now planned for Monday, March 17, 2014.

LIST of CORRECTED ANOMALIES

Below is the list of corrected anomalies with a brief description.

MX Folder #	Description	Description and/or Correction
F_13000157	FIX tag 17 ExecId must be unique	MX identified a specific case that following a participant intraday request logon with the ResetSeqNumFlag (tag 144) value to Yes, participant received duplicate ExecIDs. Correction: ExecID should always be unique.
F_13000049	MaxShow or MinQty appearing twice in FIX 8 business Reject	Orders entered with an invalid MaxShow (tag 210) or MinQty (110) system will send back a reject reason. In the reject message the Min Qty or MaxShow tag was duplicated. Correction: A single MinQty or MaxShow tag should be send back to participant.
F_13000253	MaxShow or MinQty are mutually exclusive	These tags are mutually exclusive and cannot be used jointly. Correction: Trading system will reject any orders containing both tags.
	MaxShow or MinQty value is not in the Execution report	Correction: MaxShow or MinQty value will be populated in the Execution report according to FIX standard.
F_12000222	FIX OrdType (tag 40) not tagged properly after stop limit orders trigger	Correction: Once triggered, a stop order OrdType value (tag 40) will send back the proper value. Note: Stop orders are only permitted on SXF and SXM products.
F_11000076	FIX Tag 322 missing in security def Request for UDS	Correction: When creating a UDS, Security Definition (tag 35) will now populate the SecurityResponseID (tag 322) as per specification.

TAG 205 MANDATORY on OPTION on FUTURES

Enforce mandatory tag 205 MaturityDay on Option on Futures

MaturityDay (tag 205) is mandatory for Equity Options only. This tag will also become mandatory for Option on Futures. An MX Option on Futures order will be rejected when tag 205 is not provided.

Below is the list of Option on Futures.

Option on Three-Month Canadian Bankers' Acceptance Futures (OBX, OBW, OBY & OBZ)

OBX: The eight nearest months in the March, June, September, December quarterly cycle.

OBW: The two nearest non-quarterly months (serials) in the January, February, April, May, July, August, October, November cycle.

OBY and OBZ: The four nearest months in the March, June, September, December quarterly cycle.

Option on Ten –Year Government of Canada Bond Futures (OGB)

OGB: March, June, September and December, plus monthly options contracts based on the next quarterly futures contract that is nearest to the options contract.

GENERAL TEST ENVIRONMENT (GTE) and PREPARATION

The various anomaly corrections are implemented in the MX GTE environment.

Application testing and support is available Mondays through Fridays, from 8:00 AM (EST) to 16:30 PM (EST). After-hours testing is available without support on Mondays through Fridays, from 16:30 PM (EST) to 22:30 PM (EST).

CONTACT INFORMATION

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

TECHNICAL HELP DESK	
Toll-Free	1- 877-588-8489
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We thank you for your cooperation.

Market Access Manager