

TO: Montréal Exchange (MX) Approved Participants  
 FROM: Regulatory Division & Technical Help Desk  
 OBJECT: Large Open Position Reporting (LOPR) Enhancement  
 DATE: August 22<sup>nd</sup>, 2017

The Montréal Exchange is pleased to announce that the Large Open Position Reporting (LOPR) will be enhanced to allow the inclusion of additional functionalities. The changes will be implemented directly within the Graphical User Interface (GUI) upon software update and will also be available to clients<sup>1</sup> using the Application Program Interface (API). The updated version of the GUI (12.26.5.1) and API protocol L2 version will be available on August 22<sup>nd</sup>, 2017.

Be advised that the GUI version 1.7.1.0 and the API protocol A0 legacy will be decommissioned as of December 31<sup>st</sup>, 2017.

**Summary of Changes**

Feature	GUI	API
Creation of a Supervisor User	✓	✓
Access to two years of account and position historical data	✓	✓
Access to position submission status reports	✓	✓
Access to Command History	✓	N/A
Prevent position submissions for non-reportable days	✓	✓
Prevent connecting to the LOPR System	✓	✓
Removal of the Report Date auto-populate feature	✓	X
Enhancement security by use of Encryption Key	✓	✓

<sup>1</sup> Includes approved participants, foreign approved participants and delegated firms

## Historical Information Overview

### Access of information

The new enhancement will allow approved participants to access up to 2 years of historical account and position information. Approved participants will also be able to query the data for a period of time of up to 90 consecutive calendar days. The new enhancement will also include the ability for the approved participants to review the command history for a period of up to 2 years. The command history provides the user with the details of all submitted actions through LOPR. Below is the type of information available in the LOPR enhancement;

- Account creation - Account information submitted by approved participants
- Position submission - Position information submitted by approved participants
- Position submission outcome - Query LOPR to determine the status of the position submissions as follows:
  - Submitted positions
  - No position to submit
  - Failed to submit
- Command history: The Command History feature allows approved participants to see all the events or actions that were done on both accounts and positions within a date range in the past.

### Access Levels

The new LOPR enhancement will introduce a new concept of “Supervisors” to help approved participants monitor the submitted account information and positions submitted. The Supervisor is granted “Read only Access” user rights and can only solicit historical information requests through LOPR. The Supervisor cannot interact with the account information nor submit positions.

In order to create, modify or delete a Supervisor account, an approved participant must contact the Technical Help Desk.

### Restricted Access to the LOPR system

The MX restricted the access to the servers during the weekend to ensure that all submissions by approved participants are recorded at the MX. Therefore, access to LOPR servers during the weekend starting on Friday 10:00 PM ET to Monday 1:00 AM ET of each week is no longer available. Approved participants are not able to register their submissions to the MX during this time.

### Additional Features to the GUI

With the goal of enhancing the user experience, the MX has also introduced changes to its GUI to further accommodate approved participants. The GUI will now block from selection certain dates which were identified as non-reporting days, such as holidays. GUI users would be automatically aware that a specific day is a non-reportable day.

Non-reportable days are published through the MX website here: [https://m-x.ca/f\\_circulaires\\_en/022-17\\_en.pdf](https://m-x.ca/f_circulaires_en/022-17_en.pdf). API users may use this publication to develop their own validation on their proprietary interface, should they so desire. As a second verification step, MX servers will reject all incoming LOPR submissions with a “Report Date” set as a non-reporting day.

MX also removed from its GUI the auto-populate feature of “Report Date” for GUI users who do not submit positions with .CSV files. Approved participants will now have to select the “Report Date” to eliminate errors when relying on the auto-populate feature.

## Where to access the GUI updated version - 12.26.5.1

Please find below the link where approved participants can download the new version:

[https://www.m-x.ca/\\_prm/PositionReportManager\\_12.26.5.1\\_Install.exe](https://www.m-x.ca/_prm/PositionReportManager_12.26.5.1_Install.exe)

Accessing the LOPR system with the new protocol (L2) requires the use of an encryption key. Please contact the Technical Help Desk to request an encryption key.

## General Test Environment (GTE) and Certification Preparation

### General Test Environment

Approved participants are invited to test this new feature in the MX Test environment at their convenience. The new functions will be available in the test environment on August 31, 2017. Certification is mandatory for the LOPR API. Customers that plan to develop to the new functionalities and use the updated version will need to request the new SAIL Test Cases and the Connection Test Cases, as well as the Certification request form needed to schedule a certification.

Application testing and support is available Mondays through Fridays, from 8:00 a.m. EST to 4:30 p.m. EST. After-hours testing is available, without support, on Mondays through Fridays, from 1:00 a.m. EST to 8:00 a.m. EST and from 4:30 p.m. EST to 10:30 p.m. EST.

MX GTE TEST Environment	Service	External NAT Address	VPN NAT Address	Port
	LOPR	142.201.223.39	142.201.3.69	12132

### Certification Preparation

The MX is now providing you with the following documents below. These documents are intended for approved participants who are planning to transmit the regulatory filings related to LOPR through the LOPR System using the native SOLA® Access Information Language (SAIL).

**CERT-MR-002: MX-R LOPR SAIL Test Cases, v. 1.2:** The purpose of this manual is to describe the procedure for approved participants to be certified to access LOPR MX-R using the SAIL protocol.

**CERT-01-002E SOLA Connection Test Cases v1.3:** This document is to be used with the MX-R LOPR SAIL Test Cases document. They contain the test cases needed to perform the SAIL Certification procedure.

**CERT-MR-003E: MX-R LOPR SAIL Certification Request Form v. 1.2:** This form is to be submitted to [lopr@tmx.com](mailto:lopr@tmx.com) to schedule your Certification test with the MX. Please review the checklist prior to requesting an appointment date and time.

Please forward all questions or issues regarding access to the Test environment to the MX Support Desk at 1-877-588-8489 or [SAMSUPPORT@tmx.com](mailto:SAMSUPPORT@tmx.com).

LOPR documentation has been updated and are now available. The following version includes:

- MXR SAIL LOPR Business Design Guide: LOPR-MXR-001E: Revision: 1.6
- MXR LOPR SAIL Specifications Guide for Approved Participant: LOPR-MXR-002E Revision: 2.6
- MXR Position Report Manager User Guide for Approved Participants: LOPR-MR-003E Revision: 1.7
- MXR Position Report Manager Software Installation Guide: LOPR-MR-006E Revision: 1.4

## Technical details

For any comments, concerns or questions, please contact the Technical Help Desk or the Regulatory Division (see below).

<b>Technical Help Desk</b>
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Toll-free: 1 877 588-8489
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Local: 514 871-7872
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<a href="mailto:samsupport@tmx.com">samsupport@tmx.com</a>
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<b>Regulatory Division</b>
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Toll-free: 1 800 361-5353 ext: 46530
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Local: 514 787-6530
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<a href="mailto:info.mxr@tmx.com">info.mxr@tmx.com</a>
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We thank you for your co-operation.