Technical Notice 11-002

TO:	MX Participants, Vendors and ISVs
FROM:	Participant Connectivity Coordinator
SUBJECT:	**ERRATUM** - Dissemination of the currency in the high speed vendor feed (HSVF)
DATE:	January 20, 2011

To complement the Technical Notice 10-019 sent on December 22, 2010 please take note of the following. The purpose of this notice is to inform all clients that the Montréal Exchange will be disseminating the currency in the new HSVF protocol version (D2) only. The change will not be applied to the actual protocol version (D1). The following four new fields will be added in the HSVF **J (Option Instrument Keys)**, **JB (Future Options Instrument Keys)**, and **JF (Futures Instrument Keys) messages** in the new protocol version **D2**.

- Contract Size
- Tick Value
- Tick Value Fraction Indicator
- Currency

These four new fields will be available with the previously announced MX enhancements (Implied Pricing, UDS and Intraday Listing: refer to **Technical Notice 10-015)**.

Technical Impacts

The following MX service will be impacted by the change:

Service	Impact
HSVF	All clients are required to migrate to the new D2 protocol version *(refer to Technical Notice 10-015)*. New Protocol version (D2) 1. Addition of 4 new fields 2. Implied prices will be available and optional for end users *(refer to Technical Notice 10-015)*. 3. The gap sequence messaging management will be mandatory for all end users *(refer to Technical Notice 10-015)*. The current protocol version (D1) will be available in production for a limited time after D2 implementation. The decommission date will be announced at a later time.

Technical Details

HSVF Message Type J - Option Instrument Keys, JB - Future Options Instrument Keys and JF- Futures Instrument Keys.   These 4 new fields are added at the end of the message in the specified order.

Field Name	L	T	Description / Validation Rules
Contract Size	8	N	**Defines the quantity of an underlying per contract**
Tick Value	6	N	**Precision with which the price of an order limit can be expressed**

Tick Value Fraction Indicator	1	X	Defines number of decimal places or fraction positions
Currency	**3**	**A**	**Defines the currency of an underlying**

In the above table, the column **L** represents the length in bytes of the described field, and the column **T** ('Data Type') will be represented by the following characters.

•A = Alphabetic
•N = Numeric
•X = Alphanumeric

Production Environment

To help participants proceed with the transition to the new HSVF D2 version, both the current D1 and new D2 version will be running in parallel in the MX production environment. Both services will be available from the following locations:

Production Environment	IP and Port
New HSVF D2 Version	**IP 198.235.29.182/192 Port 5250**
HSVF D1 Version	IP 198.235.29.182/192 Port 5252

Test Environment

The new enhancements are available in the MX testing environment should clients require testing. We encourage all market participants to test these new functionalities in the test environment. This will ensure your readiness to support them in production.

To help participants proceed with the transition to the new HSVF D2 version, both the current D1 and new D2 version will be running in parallel in the MX test environment. Both services will be available from the following locations:

Application testing and support is available Mondays through Thursdays, from 8:00 am (EST) to 4:30 pm (EST) and on Fridays, from 8:00 am (EST) to 4:00 pm (EST). After-hours testing is available without support on Mondays through Thursdays, from 4:30 pm (EST) to 10:30 pm (EST).

MX ISV TEST Environment	IP and Port	
New HSVF D2 Version	**IP - 198.235.29.28**	**Port 12311**
HSVF D1 Version	**IP - 198.235.29.28**	Port 12310

MX GTE Environment	External Nat Address	VPN Nat Address	Port
New HSVF D2 Version	**142.201.223.41**	**142.201.3.71**	**12311**
HSVF D1 Version	142.201.223.41	142.201.3.71	1 2310

Contact Information

For additional information on this notice or if you require technical assistance or require testing support, do not hesitate to contact the Technical Help Desk (THD) at 1-877 588-8489 or by e-mail at: samsupport@m-x.ca.

We thank you for your cooperation.

Participant Connectivity Coordinator