

Technical Notice **12-007**

TO: Montréal Exchange (MX) Participants

FROM: Participant Connectivity Coordinator

SUBJECT: Modification to the USX® and SXO™ contract type from American to European style in the HSVF market data feed to reflect the HSVF specifications.

DATE: May 28, 2012

To reflect the product specifications on the USX® - Options on the US Dollar and the SXO™ - S&P/TSX 60 Index Options which are European style contract type, the Montréal Exchange will adjust the value of the option type in the High Speed Vender Feed (HSVF) Instrument definition. This adjustment will be effective **Monday, June 25, 2012**.

Technical Impacts

Currently the Option type in the Instrument keys definition for the SXO and USX value is set to A = American. To reflect the option style for the two products in production MX will adjust the value to E = European.

MX highly recommends that clients analyze and ensure that their current systems can handle the adjustment on the HSVF service for SXO and USX contract.

**MX Specification Protocol - SOLA® High Speed Vendor Feed
Message type J - Option Instrument Keys**

Field Name	L	T	Definition / Validation rules
Option type	1	N	Type of option A = American E = European

Test Environment

This modification is in place in the MX testing environment should clients want to test their software applications. Application testing and support is available Monday through Friday, from 8:00 am (EST) to 4:30 pm (EST). After-hour testing is available without support on Monday through Friday from 4:30 pm (EST) to 10:30 pm (EST).

Contact Information

For more information on this notice or if you require technical assistance regarding 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