

**TO:** Montréal Exchange MX Participants

**FROM:** Market Access Manager

**OBJECT:** Swap Futures and Request for Quote Enhancements (RFQ)

**DATE :** January 19, 2016

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Pursuant to Technical Notice [15-008](#), the Montréal Exchanges wishes to inform its approved participants, software and data vendors that the new Eris-based Canadian Dollar Interest Rate Swap Futures contract and the enhancement to the Request for Quote (RFQ) functionality will be available in the General Test Environment (GTE) as of January 25, 2016. Please note that trades on Swap Futures contract executed in the MX GTE environment will not flow through CDCC's system.

#### Planned launch date

Service	GTE	Production
SWAP	January 25, 2016	Q3 2016
RFQ	January 25, 2016	March 28, 2016

#### General Test Environment (GTE) and Certification Preparation

In order to support the enhanced RFQ function, a standard certification test is mandatory on SAIL, FIX and HSVF multicast (D4). MX also requires an HSVF multicast (D4) certification test to support the new Swap futures contract.

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

#### Documentation

The following documents have been updated to reflect RFQ and SWAP specifics and are now available.

- MX Multicast Feed Service Access Guide
- TMX service request form
- HSVF specification for D4

- Certification template
- SAIL Business Design Guide for MX
- SAIL Specifications Guide for MX
- SOLA FIX Business Design Guide for MX
- SOLA FIX Specifications Guide for MX

To obtain the new specifications, please contact the Technical Help Desk.

## Contact Information

MX Technical Help Desk

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We thank you for your cooperation.

Market Access Manager