

Date: April 5th, 2016

SWAP FUTURES LAUNCH - START & END OF DAY FILES

Pursuant to Technical Notices [15-008](#) and [16-001](#), the Montréal Exchange (MX) wishes to inform its approved participants, software and data vendors that the new Eris-based Canadian Dollar Interest Rate Swap Futures contract will launch in September, 2016.

To complement the information that will be disseminated in the HSVF D4 version of the MX Multicast data feed, MX is introducing Start & End of Day files that will be available on an FTP server. The files will contain settlement prices and instrument reference data for the Swap futures contract. Specification and layout details are now available in the MX Start-of-Day (SOD) / End-of-Day (EOD) Swap Report Specifications guide.

As a reminder, in order to support the new Swap futures contract, MX requires the successful completion of an HSVF Multicast (D4) compliance test. The new D4 protocol has been available in the GTE environment since January 25, 2016.

To obtain a copy of the specification document as well as a sample of each of the files, or for additional information on this notice, please contact the Technical Help Desk at the coordinates found in the signature below.

Regards,

Technical Help Desk

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