Technical Notice 13-010

TO: **Montréal Exchange Participants & Vendors**

FROM: **Market Access Manager**

SUBJECT: **MX FIX Gateway New Release**

DATE: **December 6, 2013**

The purpose of this notice is to inform all participants that a new version of the Montreal Exchange (MX) FIX Gateway shall be released in the production environment. This new version addresses anomalies reported in the MX production environment or anomalies identified in the MX General Test Environment (GTE) but never occurred in the production environment. In addition, MX is enforcing **tag 205** for Option on Futures. This new release will not require re-certification by independent software providers or proprietary applications.

IMPLEMENTATION DATE

The implementation date for the new release in the production environment is planned for January 27th 2014.

LIST of CORRECTED ANOMALIES

Below is the list of corrected anomalies with a brief description.

MX Folder #	Description	Description and/or Correction
F_13000157	**FIX tag 17 ExecId must be unique**	MX identified a specific case that following a participant intraday request logon with the ResetSeqNumFlag (tag 144) value to Yes, participant received duplicate ExecIDs. **Correction: ExecID should always be unique.**
F_13000049	**MaxShow or MinQty appearing twice in FIX 8 business Reject**	Orders entered with an invalid MaxShow (tag 210) or MinQty (110) system will send back a reject reason. In the reject message the Min Qty or MaxShow tag was duplicated. **Correction: A single MinQty or MaxShow tag should be send back to participant.**
F_13000253	**MaxShow or MinQty are mutually exclusive**	These tags are mutually exclusive and cannot be used jointly. **Correction: Trading system will reject any orders containing both tags.**
	MaxShow or MinQty value is not in the Execution report	**Correction: MaxShow or MinQty value will be populated in the Execution report according to FIX standard.**
F_12000222	**FIX OrdType (tag 40) not tagged properly after stop limit orders trigger**	**Correction: Once triggered, a stop order OrdType value (tag 40) will send back the proper value. Note: Stop orders are only permitted on SXF and SXM products.**
F_11000076	**FIX Tag 322 missing in security def Request for UDS**	**Correction: When creating a UDS, Security Definition (tag 35) will now populate the SecurityResponseID (tag 322) as per specification.**

TAG 205 MANDATORY on OPTION on FUTURES

Enforce mandatory tag 205 MaturityDay on Option on Futures
MaturityDay (tag 205) is mandatory for Equity Options only. This tag will also become mandatory for Option on Futures. An MX Option on Futures order will be rejected when tag 205 is not provided.

Below is the list of Option on Futures.

Option on Three-Month Canadian Bankers' Acceptance Futures (OBX, OBW, OBY & OBZ)

OBX: The eight nearest months in the March, June, September, December quarterly cycle.

OBW: The two nearest non-quarterly months (serials) in the January, February, April, May, July, August, October, November cycle.

OBY and OBZ: The four nearest months in the March, June, September, December quarterly cycle.

Option on Ten –Year Government of Canada Bond Futures (OGB)

OGB: March, June, September and December, plus monthly options contracts based on the next quarterly futures contract that is nearest to the options contract.

GENERAL TEST ENVIRONMENT (GTE) and PREPARATION
The various anomaly corrections are implemented in the MX GTE environment.

Application testing and support is available Mondays through Fridays, from 8:00 AM (EST) to 16:30 PM (EST). After-hours testing is available without support on Mondays through Fridays, from 16:30 PM (EST) to 22:30 PM (EST).

CONTACT INFORMATION
For additional information on this notice or if you require technical assistance, please contact the Technical Help Desk.

TECHNICAL HELP DESK	
Toll-Free	1- 877-588-8489
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We thank you for your cooperation.

Market Access Manager