

# Technical Notice 19-007

## Montreal Exchange Incident Report

**Incident Title:** Data Feed Outage on Montreal Exchange  
**Incident Time:** 1:30 a.m. - 6:00 a.m.  
**Incident Date:** June 13, 2019

### 1. Details of the Incident

#### 1.1 Incident Description

At approximately 2:00 a.m. the MX Market Operations team received a call from one of our market participants indicating they were not receiving trade confirmation details via their data feeds (High Speed Vendor Feed (HSVF) and Order Book Feed (OBF)).

Immediate remediation began internally. After a thorough investigation, it was determined that feed messages via the HSVF and the OBF were not forwarding the multicast data externally. The trading system was fully operational. External communication was disseminated via our regular email channels.

At 3:30 a.m. a decision was made internally to place all instruments into a pre-open state. Once the problem was rectified, a decision was made to move all instruments into an Open state for 6:00 a.m.

#### 1.2 Root Cause

A network change from the previous evening was determined to be the root cause.

This subsequently resulted in multicast data not being forwarded to our external participants.

### **1.3 Market Integrity - Decision Process to Move back to a pre-open state**

- Due to the nature of the incident, the best option was to focus on ensuring an orderly market open for 6:00 a.m. This would allow market participants the opportunity to remove, modify or add new orders prior to “re-opening”.

### **1.4 Services Impacted**

- High Speed Vendor Feed (HSVF)
- Order Book Feed (OBF)

Service has been fully restored. We have taken the necessary steps to mitigate any recurrence of this type of incident.

#### **Technical Support Desk**

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