Montréal Exchange

SOLA® High Speed Vendor Feed (HSVF)

HSVF Compliance Testing for MX

HSVF-MX-004E
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Document History

Version.	Date	Change Description
1.0	2011-02-17	Initial document
1.1	2011-04-29	Addition of Test Cases for Protocol Version D2

Document Notes

Date.	Description

Typographic Conventions

Convention	Meaning
Abbreviated menu commands	This document uses abbreviated menu. For example, “Click **Display > Toolbars > Standard**” means that you should click the **Display** menu, point to **Toolbars**, and click the **Standard** entry.
Boldface type	**Boldface** type is used for commands, keywords, file names URLs, or other information that you must use literally. Name of windows, dialogs, and other controls also appear in boldface type.
Initial Capital Letters	The first letter of the names of menus, dialog boxes, dialog box elements, and commands are capitalized.
<Text in angle brackets>	Angle brackets are used for variables and values that you must provide.
Emphasized type	**Emphasized** type is used for words and phrases that need to be emphasized, as for new terms defined in the text. Italicized type is also used for foreign languages terms.
`Monospace`	Code and script examples appear in a `monospace` font.
Plus sign in text	Keyboard shortcuts are indicated by a plus sign separating key names. For example, **Ctrl+F1** means that you must press the **Ctrl** and **F1** keys at the same time.

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Chapter 1 Introduction

As part of the MX enhancements implementation date scheduled for March 25, 2011, the Montréal Exchange (MX) is recommending that participants validate HSVF D2 conversion readiness with MX by June 3, 2011.

1.1 HSVF D2 Conversion

External Impact	Test Environment Availability	Parallel Production Availability	Production D2 Conversion Date
New: Protocol Version D2 **Old:** Protocol Version D1 New vs. Old format for HSVF RS message: **Old:** 00000001RS00000000000YYYYN0D1000 **New:** 000000001RS0000000000YYYYN0D2000	January 10, 2011 Compliant test environment available	To help participants proceed with the transition to the new HSVF D2 version, both the current D1 and new D2 versions will be running in parallel in the MX production environment. Both services will be available from the following locations: New HSVF D2 Version: IP: **198.235.29.182/192** Port: **5250** Old HSVF D1 Version: IP: **198.235.29.182/192** Port: **5252**	All clients accessing the HSVF service in production will be required to convert to the HSVF D2 version by June, 24 2011.

Chapter 2 HSVF Compliance Testing

This section of the document describes the HSVF Compliance procedure and rules, as well as the resources and infrastructure needed to perform HSVF Compliance verification.

2.1 Scope of Compliance Testing for all Participants using HSVF

For all HSVF users, HSVF Compliance verification is comprised of the following:

- Connect to the HSVF compliant version using the RS message
- Read all HSVF messages
- Receive a dummy message and ignore it

Participants using instrument key messages ("J" family of messages) from the HSVF to route orders or quotes, should ensure that they validate the loading of these in the new format. Any dependencies on the HSVF Instrument Key messages for order or quote entry should be tested and validated.

2.2 Test Environment Settings and Configurations

The MX HSVF D2 test is performed in the MX GTE environment.

Please contact the Exchange Technical Help Desk at: **1-877-588-8489** or at samsupport@m-x.ca to request this information.

2.3 HSVF Compliance Package

The HSVF D2 conversion Package is composed of:

- Montréal Exchange HSVF Compliance Document v1.0
- MX Enhancements: Technical Notice 10-015
- HSVF Specification v1.12

2.4 HSVF Compliance Test Scheduling

To schedule the HSVF D2 Compliance session, please contact Mark Bourcier at mbourcier@m-x.ca or at (**514 871 3581**)

2.5 Compliance Verification Format and Data

ID	Description	Comments
01	Connecting with D2 new protocol version	D2 is the only acceptable value as a protocol version.
02	Reading all HSVF messages	Participant should be able to read any HSVF message format and data compliant message
03	Handling dummy message and ignoring it	An undefined HSVF dummy message will be sent

2.6 HSVF D2 Test cases

2.6.1 RS Message – Filtering

Cases	RS Message Filtering	Notes:	Instruments:
01	000000001RS0000000000**YYIYN**1D2000	Client will receive everything including Implied Prices except best bid/ask (msg type F). No gap Control	Implied Options, Futures and Strategies
02	000000001RS0000000000**YYYYY**0D2000	Client will receive Dictionary and summaries only. Gap control	Options, Futures and Strategies
03	000000001RS0000000000**YNNYN**0D2000	Dictionary and best quote only (F) / no Market depth (H) Gap Control	Options and Strategies
04	000000001RS0000000000**NYYYN**1D2000	5 best limits Market depth (H) for futures only (JE JB/NB JF/NF) No Gap Control	Futures and Strategies
05	000000001RS0000000000**YYTNN**0D2000	rade messages without Quotes or MarketDepth (H) Gap control	Options, Futures and no Strategies
06	000000001RS0000000000**YNIYN**0D2000	Client won't receive GR messages for futures	All Options, **No Futures** and Strategies

Cases	RS Message Filtering	Notes:	Instruments:
07	000000001RS0000000000**NYYYN**0D2000	Client won't receive JE messages and GR for options	**No Options**, All Futures and Strategies
08	000000001RS0000000000**YYNYN**0D2002 **BAX CGB**	Client will receive only BAX and CGB messages related Client won't receive messages for any futures but BAX and CGB Client won't receive messages for any option	All Options All Futures and Strategies Futures classes Selection
09	000000001RS0000000000**YYNYN**0D2002 **BMO BBD**	Client will receive only BMO and BBD messages related Client won't receive messages for any futures	All Options All Futures and Strategies Options classes Selection
10	000000001RS0000000000**YYNYN**0D2002 **BMO BAX**	Client will receive only BMO and BAX messages related Client won't receive messages for any other futures but BAX Client won't receive messages for any other options but BMO	All Options, All Futures and Strategies Futures and Options classes Selection

2.6.2 RS Message – Retransmission

Cases	RS Message	Notes:
01	000000001RS0000000000YYIYN0D2000	All messages from the beginning
02	000000001RS9999999999YYIYY0D2000	Next available message
03	000000001RS0000021706YNINN0D2000	From seqnb = **21706** (example) or the last received

Chapter 3 HSVF Compliance Verification

3.1 Related Documentation

Participants' and users of the HSVF from the Montréal Exchange are ultimately responsible for ensuring readiness of their applications with respect to HSVF D2 Compliance.

The Montréal Exchange is available to assist with testing efforts and any related questions.

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