



## ALPHA NOTICE TO SUBSCRIBERS

January 13, 2010

No. 2010-0002

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### ALPHA NATIVE FIX ENGINE AVAILABLE IN EXTERNAL TESTING ENVIRONMENT

As previously announced in Notice to Subscribers No. 2009-0134, Alpha is implementing a new native FIX Engine that is fully integrated with the Alpha trading platform.

The new native FIX Engine is now available for subscriber testing in the External Client Test Environment. Set-up information is provided below.

#### Summary of Business Enhancements in Alpha Native FIX Engine

The new FIX Engine includes several message clean-up changes including:

- Execution Report includes 7940-CrossType=R (Regular)
- Added Tag 369 (LastMsgSeqNumProcessed)
- Execution Report includes Tag 7939 (Settlement Date)

For a complete list of changes, please consult v4.2.1-N specifications.

#### Related Documentation for Alpha Native FIX Engine

Please refer to the following specifications available on the Alpha web site at <http://www.alphatradingsystems.ca/>:

- Alpha Trading Systems FIX Specification v4.2.1-N (Native)
- Alpha Trading Systems FIX Message Sequence Flows Guide v4.2.1-N

#### Migration to the Alpha Native FIX Engine

Alpha will contact all FIX subscribers regarding planning and scheduling migration to the new native FIX Engine. It is anticipated that all subscribers will migrate to the new FIX Engine by the end of April 2010. Alpha will continue to support the current production FIX Engine for a period of time after migration is completed.

## **Subscriber Set-up Requirements for Access to Alpha Native FIX Engine in External Client Test Environment**

Please be advised of the additional port required to access FIX within the Functional Testing Environment via VPN or Dedicated Circuit:

Functional Testing Environment:

IP: 69.46.108.68

Port 6830 → New Alpha Native FIX Engine

Already existing ports required to access the Functional Testing Environment are below for your reference.

IP: 69.46.108.68

Port 6840 → Alpha current FIX Engine

Port 6868 → Alpha EMAPI TAXOE

Port 6869 → Alpha EMAPI TAXADF

Port 6870 → Alpha EMAPI TAXREPLAY

Please direct questions and/or requests to coordinate setup to connect to the new FIX Engine in the External Test Environment to Alpha Group Trading Services at **647-259-0450 / 877-ATS-ALF1** or via email at [clientservices@alphatradingsystems.ca](mailto:clientservices@alphatradingsystems.ca).

**Trading Operations and Services**  
**Alpha Group**

