



ALPHA NOTICE TO SUBSCRIBERS

November 23, 2011

No. 2011-0383

ALPHA ATS TRADING ENGINE RELEASE 5.0 ALPHA TRADING SYSTEMS LP ORDER ROUTER SERVICES RELEASE 5.0 NEW PRODUCTION DATE DECEMBER 5, 2011

Alpha Release 5.0 is scheduled to be available in the Production Environment effective **Monday December 5, 2011** to allow for additional internal testing.

Subscribers are reminded that all changes are backward compatible with previous version Alpha API libraries. Updated protocol specifications and black-lined Alpha Trading Policies are available on the Alpha website at alpha-group.ca/.

The Alpha Exchange application is still under regulatory review and notice will be provided when the exchange application is granted by the regulators. All other changes in Alpha Release 5.0 have been approved by the regulators.

Summary of Changes (see **Notice to Subscribers No-2011-359** for additional information)

- Non-functional product upgrade of the Alpha Trading Engine Platform
- Changes to support Alpha Exchange and Alpha listed securities
- New public multicast market data gateways available for all Alpha public market data feeds
- TTM enhancements including full amend functionality, “respray” feature, and jitney setup option
- New Protect Cancel and Protect Reprice order types
- Improved handling of mixed lots for securities with no odd lot dealer
- IntraSpread™ trades set ALSP/NLSP
- Remove support for All or None (AON) orders
- Matching priority reporting on private trades
- Deprecated EMAPI Query Cancelled Orders Request

Alpha Production Multicast Connectivity Guide

The Alpha Production Multicast Connectivity Guide provides information for accessing the EMAPI Multicast market data feed in the Production Environment. This document and the Alpha EXTEST Multicast Connectivity Guide are available on the Alpha website. Subscribers who are ready to use Alpha Public Multicast should contact Alpha Trading

Services at 647-259-0450 / 877 **ATS ALF1** or email clientservices@alpha-group.ca.

EMAPI API Maintenance Release

Alpha has made available an optional maintenance release of the EMAPI C++ API with the following enhancements:

- Orderbook filtering (specific to multicast) has been optimized within the API
- maxNumberMcGroups default value changed to 1
- Provide logging in the event the API detects an inactive multicast server, or degraded level of redundancy

** The Java™ API remains unchanged.*

Related Documentation

The following updated documents are available on the Alpha website at alpha-group.ca/:

- Alpha Trading Systems EMAPI Programmers Guide Version 5.0
- Alpha Trading Systems FIX Specification Version 5.0
- Alpha Trading Systems FIX Message Sequence Flows Guide Version 5.0
- Alpha Trading Systems Order Router Message Sequence Flows Version 5.0
- Alpha Order Router Description of Services Version 5.0
- **Alpha Production Multicast Connectivity Guide Version 1.0 (NEW)**
- Alpha EXTEST Multicast Connectivity Guide Version 1.0
- Alpha ATS Trading Policies Version 3.9 (black-lined)

Please direct any questions or comments to Alpha Trading Services at 647-259-0450 / 877 **ATS ALF1** or email clientservices@alpha-group.ca

Trading Operations and Services
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