

FIA INDUSTRY TEST
Saturday, October 24, 2020
MX Test Day Script

Test Component	Derivatives			
Exchange/Utility	Montreal Exchange (MX)			
Test Day Contact	Technical questions: Technical Help Desk: Toll free 1-877-588-8489 / Local 514-871-7872 MX Business questions: Market Operations Department: Toll free 1-866-576-8836 / Local 514-871-7877			
Test Description	Firms will submit dummy orders for pre-determined products to the Montreal Exchange (MX). MX will validate the receipt of these orders as defined in the transaction acknowledgement protocol field below. <ul style="list-style-type: none"> - MX participants can use the following protocols for order entry: FIX, SAIL - Market data will be disseminated via multicast HSVF & OBF feeds Also available for testing – ATR, Drop Copy, TMS, Clearing API, MX FTP/SFTP server (EOD and PAR Reports), LOPR. Trade data will flow through from MX to CDCC's SOLA® Clearing system (Connectivity – trade processing for clearing) Note: Connectivity testing is scheduled for Saturday, September 12, 2020, from 11:00 am to 1:00 pm.			
System Date	Saturday, October 24, 2020			
Trade Date	Saturday, October 24, 2020			
Projected Start/End Times	Time	Access to Primary or Back-up/DR system		Instrument state
	7:00 am – 8:20 am	Primary		Pre-open
	8:20 am – 8:45 am			Markets Open
	8:45 am – 11:00 am*	No access	8:45 – 9:00 disaster simulation	Market out of service
	*System will be up at the latest by 11 am		9:00 – 11:00 recovery	
	11:00 am*- 1:30 pm	Back-up/DR		15 minutes - Pre-Open
			Markets Open	

Registration and additional details	Firms must register via the FIA/SIFMA portal. MX will publish a Technical Notice with details and schematic of the sequence of event. Please consult the Technical Notice section of our website: http://www.m-x.ca/connect_avis_tech_en.php
Systems to Be Used for Testing	MX Primary & DR Site
Transaction Count	Minimum of 2 Transactions

Test Transaction	Transaction Type (Buy/Sell, Receive/Deliver, Wire, etc.)	Security Identifier (Symbol/CUSIP/ISIN)	Quantity	Price*		Transaction Status (was the order successfully entered on the correct exchange)		
				Bid	Ask			
1	B/S	BAX November 2020 BAXX20	1	97.50	99.50	Success	Fail	Other
2	B/S	SXF June 2021 SXF21	1	700.00	1100.00	Success	Fail	Other
3	B/S	SXO Dec 20 1000.00 Call (SXO 201218C1000.00)	1	2.00	10.00	Success	Fail	Other
4	B/S	SU Jan 22 60.00 Call (SU 220121C60.00)	1	0.10	2.00	Success	Fail	Other
5	B/S	MFC Jan 23 14.00 Put (MFC 230120P14.00)	1	0.05	3.00	Success	Fail	Other
MX to provide automated Market		MX will provide bids and offers for the above instruments. *Prices subject to change depending on market conditions nearing October test day. Participants will be able to lift or hit the MX market. Firm IDs (mnemonic) representing the MX will be 901 and 902.						

Transaction Acknowledgment Protocol	For each order/transaction, members will receive an order/trade confirmation through the initial order entry protocol used.
Availability of Test Day Direct dial in line	Technical Help Desk: Toll free 1-877-588-8489 / Local 514-871-7872 MX Market Operations Department: Toll free 1-866-576-8836 / Local 514-871-7877
Completion of Test Acknowledgement Protocol	When you have completed your testing, participants are to inform MX by calling the Technical Help Desk or via email to DR-BCsupport@tmx.com

