

FIA INDUSTRY TEST
Saturday, October 15, 2022
CDCC Test Day Script

Test Component	Derivatives
Exchange/Utility	Canadian Derivatives and Clearing Corporation (CDCC)
Test Day Contact	Technical questions: Derivatives Trading team: 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 CDCC Business questions: CDCC Operations Lines: 514-871-3545 or 416-367-2470
Test Description	<p>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.</p> <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 SFTP server (EOD and PAR Reports), LOPR <p>Trade data will flow through from MX to CDCC's SOLA® Clearing system (Connectivity – trade processing for clearing),</p> <p>Within CDCS' Disaster Recovery (DR) environment, Clearing Members would be able to enter the system following authentication and visualize trades.</p> <p>Please note that the CDCC reports reflecting DR clearing activities will be provided following the end-of-day batch of Monday, October 17, 2022.</p> <p>As access to the CDCC Secured FTP (sFTP) Server will be available, CDCC would request that Clearing Members attempt to access the latter in a DR-mode and advise CDCC staff if their file directory was readily accessible (Clearing Members can send an email to cdcc-ops@tmx.com).</p> <p>CDCC also requests that any Clearing Members that are FIXML-enabled test their access to the FIXML real-time feed and/or download the FIXML End-of-Day files found on the SFTP Server, both of which will be in a DR mode, Members are requested to include the outcome of their FIXML testing in their test result confirmations to cdcc-ops@tmx.com.</p> <p>CDCC would also like to request for all members that use the Position Change Submission (PCS) functionality to test their processes in DR-mode accordingly. This includes FIXML-based uploads via SFTP, CSV uploads into CDCC's SOLA® Clearing</p>

	system, or manual position adjustments done via CDCC's SOLA® Clearing system. Members are also requested to include the results of their PCS testing in their test result confirmations to cdcc-ops@tmx.com .			
Pre-Test Date	Pre-test /connectivity is scheduled for Saturday, September 10, 2022, from 11:00 am to 1:00 pm Eastern Time (ET).			
System Date	Saturday, October 15, 2022			
Trade Date	Saturday, October 15, 2022			
Projected Start/End Times	Time (all times in ET)	Access to Primary or Back-up/DR system		System state
	7:00 am – 8:20 am	Primary		MX pre-market at primary site, orders accepted in simulated environment. No trading. CDCC Clearing Members can connect to CDCC's SOLA®-C system at the primary site.
	8:20 am – 8:45 am			MX market open at primary site, orders & trades accepted in simulated environment. Trade data will flow into CDCC's SOLA®-C system.
	8:45 am – 11:00 am*	No access	8:45 – 9:00 disaster simulation 9:00 – 11:00 recovery	MX & CDCC services down
	11:00 am*- 11:15 am <i>*System will be up at the latest by 11 am</i>	Back-up/DR		MX pre-market in DR mode, orders accepted in a simulated environment. No trading. CDCC Clearing Members can connect to CDCC's SOLA®-C system at back-up/DR site.
	11:15 am - 13:30 pm			MX market open at back-up/DR site, orders & trades accepted in simulated environment. Trade data will flow into CDCC's SOLA®-C system.
	13:30 pm			Market close. End of testing. MX & CDCC will not delete orders and trades from the simulated environment. We strongly encourage all participants to clean up all backend systems upon conclusion of their testing.
Registration and additional details	Firms must register via the FIA website: https://secure.fia.org/bcp/test-registration.asp . MX will publish a Technical Notice with details and schematic of the sequence of events. Please consult the Technical Notice section of MX's website: https://www.m-x.ca/en/resources/notices/technical-notices .			
Systems to Be Used for Testing	CDCC's CDCS Primary & DR environments			
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 September 2023 BAXU23	1	99.00	99.99	Success	Fail	Other
2	B/S	SXF December 2023 SXFZ23	1	1000.00	1400.00	Success	Fail	Other
3	B/S	SXO Nov 2022 1200.00 Put SXO 221118P1200.00	1	35.00	55.00	Success	Fail	Other
4	B/S	BMO Dec 2022 140.00 Call BMO 221216C140.00	1	1.00	5.00	Success	Fail	Other
5	B/S	NTR Nov 2022 115.00 Put NTR 221118P115.00	1	9.00	15.00	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. Note: receiving a rejection message implies a successful connectivity test as well.
Availability of Test Day Direct dial in line	Business questions: CDCC Operations line 514-871-3545 or 416-367-2470 or cdcc-ops@tmx.com Technical questions: Derivatives Operations team: 1-877-588-8489 or derivatives.operations@tmx.com
Completion of Test Acknowledgement Protocol	When you have completed your testing, participants are to inform CDCC via email to cdcc-ops@tmx.com .
Production Start-up	Noon (12 pm ET), Sunday, October 16th, 2022

Contact Information for Industry Test Coordinators (list in order (P)primary, (S)econdary, (T)technical/IT, (O)ther)

	Name	Email address	Phone	Cell Phone	Fax
P	CDCC CLIENT SERVICES (Paul Barbara - Coordinator)	CDCC-CS@TMX.COM	(514) 787-6549	(514) 473-4563	N/A
	ON TEST DAY: CDCC CORPORATE OPERATIONS	CDCC-OPS@TMX.COM	(514) 871-3545 (MTL) or (416) 367-2470 (TOR)	N/A	N/A
S,T	MX DERIVATIVES OPERATIONS	DERIVATIVES.OPERATIONS@TMX.COM	1-877-588-8489 or (514) 877-7872 (MTL)	N/A	N/A