

**FIA INDUSTRY TEST**  
**Saturday, October 14, 2023**  
**CDCC Test Day Script**

<b>Test Component</b>	Derivatives
<b>Exchange/Utility</b>	Canadian Derivatives and Clearing Corporation (CDCC)
<b>Test Day Contact</b>	Technical questions: <b>Derivatives Trading team:</b> Toll free 1-877-588-8489 / Local 514-871-7872 MX Business questions: <b>Market Operations Department:</b> Toll free 1-866-576-8836 / Local 514-871-7877 CDCC Business questions: <b>CDCC Operations Lines:</b> 514-871-3545 or 416-367-2470
<b>Test Description</b>	<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"> <li>- MX participants can use the following protocols for order entry: FIX, SAIL</li> <li>- Market data will be disseminated via multicast HSVF &amp; OBF feeds.</li> <li>- Also available for testing – ATR, Drop Copy, TMS, Clearing API, MX SFTP server (EOD and PAR Reports), LOPR</li> </ul> <p>Trade data will flow through from MX to CDCC’s SOLA® Clearing system (<b>Connectivity – trade processing for clearing</b>),</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 16, 2023.</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 <a href="mailto:cdcc-ops@tmx.com">cdcc-ops@tmx.com</a>).</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 <a href="mailto:cdcc-ops@tmx.com">cdcc-ops@tmx.com</a>.</p> <p>CDCC would also like to request for all members that submit Position Declaration Files (PCS &amp; GCM) to test their processes in DR-mode accordingly. This includes any FIXML-based uploads via SFTP (if applicable), CSV uploads into CDCC’s SOLA®</p>

	Clearing system (if applicable), or manual position adjustments done via CDCC's SOLA® Clearing system. Members are also requested to include the results of their Position Declaration File testing in their test result confirmations to <a href="mailto:cdcc-ops@tmx.com">cdcc-ops@tmx.com</a> .			
<b>Pre-Test Date</b>	Pre-test /connectivity is scheduled for Saturday, September 23, 2023, from 11:00 am to 1:00 pm Eastern Time (ET).			
<b>System Date</b>	Saturday, October 14, 2023			
<b>Trade Date</b>	Saturday, October 14, 2023			
<b>Projected Start/End Times</b>	<b>Time (all times in ET)</b>	<b>Access to Primary or Back-up/DR system</b>		<b>System state</b>
	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.
<b>Registration and additional details</b>	Firms must register via the FIA website: <a href="https://secure.fia.org/bcp/test-registration.asp">https://secure.fia.org/bcp/test-registration.asp</a> .  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: <a href="https://www.m-x.ca/en/resources/notices/technical-notices">https://www.m-x.ca/en/resources/notices/technical-notices</a> .			
<b>Systems to Be Used for Testing</b>	CDCC's CDCS Primary & DR environments			
<b>Transaction Count</b>	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 March 2026 BAXH26	1	95.75	97.50	Success	Fail	Other
2	B/S	SXF March 2024 SXFH24	1	1150.00	1250.00	Success	Fail	Other
3	B/S	SXO Nov 2023 1200.00 Put SXO 231117P1200.00	1	20.00	30.00	Success	Fail	Other
4	B/S	BMO Dec 2023 120.00 Call BMO 231215C120.00	1	3.00	5.00	Success	Fail	Other
5	B/S	NTR Nov 2023 80.00 Put NTR 231117P80.00	1	4.00	8.00	Success	Fail	Other
<b>MX to provide automated Market</b>		<p>MX will provide bids and offers for the above instruments.  <b>*Prices subject to change depending on market conditions nearing October test day.</b></p> <p>Participants will be able to lift or hit the MX market.            Firm IDs (mnemonic) representing the MX will be 901 and 902.</p>						

<b>Transaction Acknowledgment Protocol</b>	<p>For each order/transaction, members will receive an order/trade confirmation through the initial order entry protocol used.</p> <p>Note: receiving a rejection message implies a successful connectivity test as well.</p>
<b>Availability of Test Day Direct dial in line</b>	<p>Business questions: CDCC Operations line 514-871-3545 or 416-367-2470 or <a href="mailto:cdcc-ops@tmx.com">cdcc-ops@tmx.com</a></p> <p>Technical questions: Derivatives Operations team: 1-877-588-8489 or <a href="mailto:derivatives.operations@tmx.com">derivatives.operations@tmx.com</a></p>
<b>Completion of Test Acknowledgement Protocol</b>	<p>When you have completed your testing, participants are to inform CDCC via email to <a href="mailto:cdcc-ops@tmx.com">cdcc-ops@tmx.com</a>.</p>
<b>Production Start-up</b>	<p>Noon (12 pm ET), Sunday, October 15th, 2023</p>

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

	Name	Email address	Phone	Cell Phone
P	CDCC CLIENT SERVICES (Antoinette Wu - Coordinator)	<a href="mailto:CDCC-CS@TMX.COM">CDCC-CS@TMX.COM</a>	(416) 350-2777	N/A
	<b>ON TEST DAY:</b> CDCC CORPORATE OPERATIONS	<a href="mailto:CDCC-OPS@TMX.COM">CDCC-OPS@TMX.COM</a>	(514) 871-3545 (MTL) or (416) 367-2470 (TOR)	N/A
S	CDCC CLIENT SERVICES (Paul Barbara – Coordinator (backup))	<a href="mailto:CDCC-CS@TMX.COM">CDCC-CS@TMX.COM</a>	(514) 787-6549	N/A
S,T	MX DERIVATIVES OPERATIONS	<a href="mailto:DERIVATIVES.OPERATIONS@TMX.COM">DERIVATIVES.OPERATIONS@TMX.COM</a>	1-877-588-8489 or (514) 877-7872 (MTL)	N/A