

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

|                                  |  |   |                                 |   |
|----------------------------------|--|---|---------------------------------|---|
| <b>Test Component</b>            | Derivatives  |   |                                 |   |
| <b>Exchange/Utility</b>          | The Montreal Exchange (MX)   |   |                                 |   |
| <b>Test Day Contact</b>          | Technical questions: <b>Derivatives Operations team:</b> Toll free 1-877-588-8489 / Local 514-871-7872<br>MX Business questions: <b>Market Operations Department:</b> Toll free 1-866-576-8836 / Local 514-871-7877<br>CDCC Business questions: <b>CDCC Operations Lines:</b> 514-871-3545 or 416-367-2470   |   |                                 |   |
| <b>Test Description</b>          | Firms will submit dummy orders for pre-determined products to the Montreal Exchange (MX).<br>MX will validate the receipt of these orders as defined in the transaction acknowledgement protocol field below. <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> Trade data will flow through from MX to CDCC’s SOLA® Clearing system ( <b>Connectivity – trade processing for clearing</b> ),<br><br><b>Note:</b> Connectivity testing is scheduled for Saturday, September 23, 2023, from 11:00 am to 1:00 pm. |   |                                 |   |
| <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.<br>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.<br>Trade data will flow into CDCC’s SOLA®-C system.                                  |
|                                  | 8:45 am – 11:00 am*  | No access                                     | 8:45 – 9:00 disaster simulation | MX & CDCC services down   |
| 9:00 – 11:00 recovery            |  |   |                                 |   |

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|  | 11:00 am*- 11:15 am<br><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.<br>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.<br>Trade data will flow into CDCC's SOLA@-C system.  |
|  | 13:30 pm  |            | Market close. End of testing.<br>MX & CDCC will not delete orders and trades from the simulated environment.<br>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> .<br><br>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>      | MX's SOLA Trading Primary & DR environments   |            |  |
| <b>Transaction Count</b>                   | Minimum of 2 Transactions   |            |  |

| Test Transaction                      | Transaction Type<br>(Buy/Sell, Receive/<br>Deliver, Wire, etc.) | Security Identifier<br>(Symbol/CUSIP/ISIN)  | Quantity | Price*  |         | Transaction Status<br>(was the order successfully entered on the<br>correct exchange) |      |       |
|---------------------------------------|---|---|----------|---------|---------|---|------|-------|
|                                       |   |   |          | Bid     | Ask     |   |      |       |
| 1                                     | B/S   | BAX March 2026<br>BAXH26  | 1        | 95.75   | 97.50   | Success   | Fail | Other |
| 2                                     | B/S   | SXF March 2024<br>SXFH24  | 1        | 1150.00 | 1250.00 | Success   | Fail | Other |
| 3                                     | B/S   | SXO Nov 2023 1200.00 Put<br>SXO 231117P1200.00  | 1        | 20.00   | 30.00   | Success   | Fail | Other |
| 4                                     | B/S   | BMO Dec 2023 120.00 Call<br>BMO 231215C120.00   | 1        | 3.00    | 5.00    | Success   | Fail | Other |
| 5                                     | B/S   | NTR Nov 2023 80.00 Put<br>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.<br/> <b>*Prices subject to change depending on market conditions nearing October test day.</b><br/>           Participants will be able to lift or hit the MX market.<br/>           Firm IDs (mnemonic) representing the MX will be 901 and 902.</p> |          |         |         |   |      |       |

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| <b>Transaction Acknowledgment Protocol</b>          | For each order/transaction, members will receive an order/trade confirmation through the initial order entry protocol used.<br>Note: receiving a rejection message implies a successful connectivity test as well.  |
| <b>Availability of Test Day Direct dial in line</b> | Business questions: MX Market Operations 514-871-7877 or <a href="mailto:monitoring@tmx.com">monitoring@tmx.com</a><br>Technical questions: Derivatives Operations team: 1-877-588-8489 or <a href="mailto:derivatives.operations@tmx.com">derivatives.operations@tmx.com</a> |
| <b>Completion of Test Acknowledgement Protocol</b>  | When you have completed your testing, participants are to inform the MX Market Operations team via email to <a href="mailto:monitoring@tmx.com">monitoring@tmx.com</a> .  |
| <b>Production Start-up</b>                          | 10 am ET, Sunday, October 15th, 2023  |

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

|     | Name  | Email address  | Phone                                     | Cell Phone | Fax |
|-----|---|--|---|------------|-----|
| P   | MX MARKET OPERATIONS<br>(André Ionescu - Coordinator) | <a href="mailto:monitoring@tmx.com">monitoring@tmx.com</a>                         | (514) 871-7877                            | N/A        | N/A |
|     | <b>ON TEST DAY:</b><br>MX MARKET OPERATIONS           | <a href="mailto:monitoring@tmx.com">monitoring@tmx.com</a>                         | (514) 871-7877                            | N/A        | N/A |
| S,T | DERIVATIVES OPERATIONS                                | <a href="mailto:derivatives.operations@tmx.com">derivatives.operations@tmx.com</a> | 1-877-588-8489 or<br>(514) 877-7872 (MTL) | N/A        | N/A |