

FIA & SIFMA INDUSTRY TEST
Saturday, October 5, 2024
MX Test Day Script

Test Component	Derivatives			
Exchange/Utility	The Montreal Exchange (MX)			
Test Day Contact	Technical questions: Derivatives Operations 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	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 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 14, 2024, from 11:00 am to 1:00 pm.			
Pre-Test Date	Pre-test /connectivity is scheduled for Saturday, September 14, 2024, from 11:00 am to 1:00 pm Eastern Time (ET).			
System Date	Saturday, October 5, 2024			
Trade Date	Saturday, October 5, 2024			
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	MX & CDCC services down
9:00 – 11:00 recovery				

	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.
Systems to Be Used for Testing	MX's SOLA Trading 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	CRA March 2027 CRAH27	1	96.75	97.50	Success	Fail	Other
2	B/S	SXF December 2025 SXFZ25	1	1325.00	1450.00	Success	Fail	Other
3	B/S	SXO Nov 2024 1350.00 Put SXO 241115P1350.00	1	25.00	35.00	Success	Fail	Other
4	B/S	RY Dec 2024 150.00 Call RY 241220C150.00	1	7.00	12.00	Success	Fail	Other
5	B/S	ENB Nov 2024 48.00 Put ENB 241115P48.00	1	0.05	1.50	Success	Fail	Other
MX to provide automated Market		<p>MX will provide bids and offers for the above instruments. <i>*Prices subject to change depending on market conditions nearing October test day.</i> Participants will be able to lift or hit the MX market. Firm IDs (mnemonic) representing the MX will be 901 and 902.</p>						

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: MX Market Operations Department 514-871-7877 or monitoring@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 the MX Market Operations team via email to monitoring@tmx.com .
Production Start-up	10 am ET, Sunday, October 5th, 2024

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 (Jean-François Royal - Coordinator)	monitoring@tmx.com	(514) 871-7877	N/A	N/A
	ON TEST DAY: MX MARKET OPERATIONS	monitoring@tmx.com	(514) 871-7877	N/A	N/A
S,T	DERIVATIVES OPERATIONS	derivatives.operations@tmx.com	1-877-588-8489 or (514) 871-7872 (MTL)	N/A	N/A