

Date: June 10, 2014

SIFMA SECURITIES INDUSTRY BUSINESS CONTINUITY TEST
Saturday, October 25, 2014
Test Day Script

Test Component	Derivatives		
Exchange/Utility	Canadian Derivatives Clearing Corporation (CDCC)		
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 CDCC Business questions: CDCC Corporate 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: STAMP, FIX, SAIL - Market data will be disseminated via the HSVF - Also available for testing – ATR, Drop Copy, TMS, Clearing API, FTP server <p>Trade data will flow through from MX to CDCC's SOLA® Clearing system (Connectivity – trade processing for clearing).</p> <p>Within SOLA® Clearing's Disaster Recovery (DR) environment, Clearing Members would be able to enter the system following login in, access and visualize trades.</p> <p>Please note that specific CDCC reports will be provided as of Monday, October 27th following end of day batch.</p> <p>Please note that Fixed Income/Repo transactions <u>WILL</u> be included in the scope of the 2013 SIFMA DR Test. Select Clearing Members through their Service Vendor will conduct a Fixed Income/Repo trade using a specific ISIN. Details to follow closer to the testing day to the Clearing Members/Service Vendor.</p> <p>As access to the CDCC File Transfer Protocol (FTP) Server will be available, CDCC would request that Clearing Members attempt to access the latter in a DR-mode and advise CDCC staff if everything was readily accessible (Clearing Members can send an e-mail to cdcc-ops@cdcc.ca)</p> <p>CDCC will likewise request those Clearing Members with a FIXML connection feed to please test their connectivity to the latter in a DR-mode, including the FIXML FTP Server, and advise CDCC staff if everything was readily accessible (Clearing Members can send an e-mail to cdcc-ops@cdcc.ca)</p> <p>NOTE: Pre-test /connectivity test is scheduled for Saturday, September 27th, 2014 between 10:00 and 13:00</p>		
System Date	Saturday, October 25 th 2014		
Trade Date	Saturday, October 25 th 2014		
Projected Start/End Times	Pre Open	09:00 ET	MX pre-market in DR mode, orders accepted

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	Opening	09:30 ET	Market open in DR mode and accepting trades. Trade data will flow from the MX to CDCC's SOLA® Clearing system.
	Closing	13:00 ET	Market close. End of SIFMA testing. MX and CDCC will not delete orders and trades from the environment. We strongly encourage all participants to clean up all backend system after testing.
	FTP access	15:00 ET	MX and CDCC FTP servers will remain available until 15:00.
Systems to Be Used for Testing	CDCC DR environment		
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)		
					Success	Fail	Other
1	B/S	BAX December 2014 BAXZ14	1	98.75 - 98.80	Success	Fail	Other
2	B/S	SXF December 2014 SXFZ14	1	840.30 – 840.50	Success	Fail	Other
3	B/S	SXO DC 14 770.00 Call (SXO 141219C770.00)	1	72.00 - 75.00	Success	Fail	Other
4	B/S	SU Dec 14 46 Put (SU 141220P46.00)	1	4.00 - 5.00	Success	Fail	Other
5	B/S	MFC Jan 15 19 Call (MFC 150117C19.00)	1	1.50 - 2.00	Success	Fail	Other
4	B/S	CA135087XW98 CA1350Z7VH47	Only specific IBM-supported Clearing Members will be able to participate				
MX to provide automated Market		MX will provide automated market volumes for bids/offers for the above instruments. Participants will be able to lift or hit 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 related questions) => CDCC Corporate Operations line 514-871-3545) or 416-367-2470
Completion of Test Acknowledgement Protocol	When you have completed your testing, please let us know, either by indicating your completion on the open call or you can send an e-mail to cdcc-ops@cdcc.ca
Other Information	See the Utility Participant Support Questionnaire below

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2014 Industry Test Utility Participants Support Questionnaire	
Company Name	<i>Canadian Derivatives Clearing Corporation (CDCC)</i>
Will your support team join the SIFMA Support Conference Bridge on Oct. 25? (9:30 AM – 3:00 PM)	Yes (someone from CDCC will be on an opened Conf. bridge line and participate on an as-needed basis)
What is the phone number for your support team on Oct. 25?	Technical related questions => Technical Help Desk: Toll free 1-877-588-8489 / Local 514-877-7872 E-mail : DR-BCSupport@m-x.ca Support Person (s): TBD (there will be 2 resources) Business related questions => CDCC Corporate Operations : Local 514-871-3545 (Montreal) or 416-367-2470 (Toronto) E-mails : cdcc-ops@cdcc.ca Support Person(s) : TBD (there will be 2 resources, 1 in each city (Montreal/Toronto))
What is the email address for your support team on Oct. 25?	
What is the name of your support person(s)	

Contact Information for Industry Test Coordinators (list in order primary, secondary, Technical (IT), other)

	Name	Email address	Phone	Cell Phone	Fax
P	SARA HOFFLAND ¹	SARA.HOFFLAND@TMX.COM	(416) 365-8558	(416) 270-9582	N/A
S	MICHAEL BARBARA	MBARBARA@CDCC.CA	(514) 787-6647	(514) 754-5416	(514) 871-3530
T	SARA HOFFLAND ²	SARA.HOFFLAND@TMX.COM	(416) 365-8558	(416) 270-9582	N/A
O	THIERRY GERMAIN-BONNE	TGERMAIN-BONNE@M-X.CA	(514) 787-6615	(514) 245-5058	(514) 871-3570
	JEAN ATA	JATA@M-X.CA	(514) 787-6462	(514) 238-6386	(514) 871-3570

¹ Please note that Ms. Sara Hoffland will NOT BE AVAILABLE on test day (Saturday, October 25th, 2014)

² See footnote #1