

MX Data Feed – SOLA High Speed Vendor Feed

The SOLA® High Speed Vendor Feed (HSVF) broadcast the Montréal Exchange's real-time trading and statistical information (comprised of trades, quotes, market depth, strategies, bulletins, summaries and other statistics).

Complete Picture

Only the SOLA-HSVF is required to access both level one and level two real-time data for MX. The feed includes all types of securities listed on MX.

Selective Delivery

Receive only the data you need to minimize latency and bandwidth requirements (requires a direct connection). Bandwidth ranges from 128 kbps to 20 mbps depending on level of data, type of instruments and type of messages requested.

Local Access Points

A direct connection can be made to one or more of the following points of presence:

✓ Chicago ✓ London ✓ Markham ✓ New York ✓ Toronto

MX REAL-TIME DATA PRODUCTS

Level 1 provides users with the basic market data information for derivatives including best Bid/Ask and Last Sale data.

Securities Symbol	Strike Price	Bid Size	Bid	Ask	Ask Size	Securities Status
BAXU5 (futures contract)	Options only	225	97.55	97.75	100	Y (Pre-Open) T (Trading) etc.

Level 2 includes Level 1 plus the five (5) best bids and asks on any MX traded derivative products.

Securities Symbol	Strike Price	Bid Size	Bid	Ask	Ask Size	Securities Status
BAXU5 (futures contract)	Options only	225	97.55	97.75	100	Y (Pre-Open) T (Trading) etc.

Number of Buy Orders	Bid Size	Bid	Ask	Ask Size	Number of Sell Orders
2	225	97.55	97.75	100	3
5	400	97.50	97.80	225	1
4	208	97.40	97.90	105	2
2	185	97.35	97.95	334	4
4	525	97.30	98.00	266	2

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MX DERIVATIVE TRADING PRODUCTS

The Montréal Exchange (MX) is the Canadian derivatives exchange. The MX offers trading in Canadian interest rate, currency, index and equity derivatives. Clearing, settlement and risk management services are provided by the Standard and Poor's AA-rated Canadian Derivatives Clearing Corporation (CDCC).

Equity derivatives

- Equity options
- Options on ETF's

Currency derivatives

- Options on the U.S. dollar (USX)

Index derivatives

- S&P/TSX 60 Index Options (SXO)
- S&P/TSX 60 Index Futures (SXF)
- S&P/TSX Composite Index Mini Futures (SCF)
- S&P/TSX 60 Index Mini Futures (SXM)
- Sectorial Index Futures (SXA, SXB, SXH, SXY)

Interest rate derivatives – Money Market

- Three-Month Canadian Bankers' Acceptance Futures (BAX)
- Options on Three-Month Canadian Bankers' Acceptance Futures (OBX)
- 30-Day Overnight Repo Rate Futures (ONX)

Interest rate derivatives – Bond Market

- Two-Year Government of Canada Bond Futures (CGZ)
- Five-Year Government of Canada Bond Futures (CGF)
- Ten-Year Government of Canada Bond Futures (CGB)
- Options on Ten-Year Government of Canada Bond Futures (OGB)
- 30-Year Government of Canada Bond Futures (LGB)

Energy derivatives

- Canadian Heavy Crude Oil Differential Price Futures (WCH)

Montreal Climate Exchange

- Futures Contracts on Canada Carbon Dioxide Equivalent (CO₂e) Units (MCX)

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