

Cboe Europe

Disaster Recovery Testing Guide

14th April 2018



Summary

This document provides the detailed schedule of Cboe Europe (Cboe) disaster recovery testing on 14th April 2018.

Participants should note:

- The scope of the day's testing will include the Production BXE and CXE lit order books including the ETR GUI. The TRF and SIS environments including the TRF GUI will also be available for testing.
- Participants will be able to test Production (LD4) and DR (LD3) connectivity, submit live FIX and BOE orders, quotes and trade reports, as well as consume both TCP and Multicast PITCH market data throughout the day.
- All live symbols will be available for order and trade report submission.
- Cancels or Amendments of trade reports will not be available for testing.
- No trades transacted on the day will be submitted to CCPs for Clearing or Settlement.
- No pegged orders or smart order routing will be available for testing.
- No Cboe LIS service available on the day.
- For the BXE & CXE environments at LD4, the day will commence with an increasing load test allowing participants to test their market data consumption capabilities. After load testing there will be a sustained low market data load.
- Simulated market data load will be distributed in the following symbols only:
 AABc, ADBm, AGROI, AMSe, ASCo, BASd, BIRi, BORGs, EDFp, EFGNz, EGLu, HOp, JEOI, LHAd, MTa, NOKIAh, OHLe, SABI, SIPb, UKWI, ZAGv
- Load testing will be repeated after the environments have failed over to the secondary datacentre (LD3).
- Testing recovery from failures at the primary datacentre (LD4) and failover to the secondary datacentre (LD3) will be conducted by Cboe throughout the day.
 Unsolicited cancellations of open orders will result from these events via both order entry and market data ports.
- The A and C multicast feeds will be shut down as part of the recovery testing to allow participants to fail over their ticker plants to B & D feeds.
- Participants can view their Secondary data centre IPs, Ports, and session ID
 information at any time by utilising the <u>Ports Dashboard</u> view of the secure Participant
 area of the Cboe website.
- At the end of the testing day Participants should clear down their applications to ensure any unwanted data from this weekend test is not retained in their trading systems on the following Monday morning.



Expected Schedule of Activities:

Time (UK time)	Activity
06:30	Logical ports available for connectivity
07:00	NOC & Trade Desk available
07:30	Conference bridge opens
08:00	Start of trading, simulated load commences
08:30 - 08:45	Light simulated load
08:45 - 09:00	Medium simulated load
09:00 - 09:05	Heavy simulated load
09:05	Background simulated load commences
09:15 - 10:30	Cboe performs failure testing at LD4
10:30 - 11:00	Intermission & contingency
11:00	Cboe commences LD4 to LD3 datacentre failover
11:15	BXE available for trading @ LD3
11:30	CXE available for trading @ LD3
11:45	TRF available @ LD3
12:00	SIS available @LD3
12:00	LD3 simulated load commences
12:15 - 12:30	Light simulated load
12:30 - 12:45	Medium simulated load
12:45 - 13:00	Heavy simulated load
13:15	End of trading – Conference bridge closes

Support

Trade Desk: <u>TradeDeskEurope@cboe.com</u> +44 20 7012 8901

NOC: NOCeurope@cboe.com +44 20 7012 8905

