



FIA Disaster Recovery Test
October 29, 2011

Member Organization End-to-End Testing:

Testing performed with participation from firms with external interfaces to CBOE/CFE Disaster Recovery (DR) site. The test will simulate a disaster scenario – startup will simulate normal start of day procedures/times. The firm should be on the telephone with CBOE/CFE during the test on 10/29/2011.

Requirements

All firms must complete a Phase 4 connectivity test from the firm's site to CBOE/CFE's DR site *before* participating in the CBOE/CFE DR test on Saturday October 29, 2011.

Schedule for 10/29/2011: (all times are Central Standard Time / Chicago)

- Operations Startup & Checkout Prior to 8:00 a.m.
- Help Desk Checkout 8:00 a.m. – 8:30 a.m.
- Scripted / Free Trading 8:30 a.m. – 12:00 p.m.
- Close of Trading 12:00 p.m.

DR Site Contact Information:

- Help Desk Main Phone Number (847) 871-5710
- Main DR site Phone Number (847) 871-5701

Product List

(Do at least one trade for each product for each session if applicable)

Test Complete?	Product Number	Class Symbol	Reporting Class Symbol	Month	Year
	CFE	BT	BT	Nov	2011
	CFE	CH	CH	Dec	2011
	CFE	VX	VX	Jan	2012

Cmi and FIX Order Testing

You may need to adjust the script to accommodate firm's ability to test.

P/F	Test	Instructions	Expected Result
	O.10	CBOE enters quote <ul style="list-style-type: none"> 4.7 – 5.0, 2500 x 2500 	Quote is booked
	O.20	User enters order <ul style="list-style-type: none"> Buy 100 @ 4.8 	Order booked
	O.30	User cancels order <ul style="list-style-type: none"> Buy 100 @ 4.8 	Order canceled
	O.40	User enters order <ul style="list-style-type: none"> Sell 200 @ 4.9 	Order booked
	O.50	CBOE enters "ICM" order <ul style="list-style-type: none"> Buy 60 @ 4.9 	46 trade @ 4.9, leaves 14
	O.60	User cancels balance of order <ul style="list-style-type: none"> Sell 14 @ 4.9 (original quantity = 20) 	Balance of order canceled
	O.70	User enters order <ul style="list-style-type: none"> Buy 300 @ 4.8 	Order booked
	O.80	User enters cancel-replace order <ul style="list-style-type: none"> Cancel: Buy 300 @ 4.8 New Order: Buy 300 @ 4.9 	Order booked
	O.90	CBOE enters "ICM" order <ul style="list-style-type: none"> Sell 300 @ 4.9 	300 trade @ 4.9

CMi and FIX Quote Testing

P/F	Test	Instructions	Expected Result
	Q.10	CBOE enters quote <ul style="list-style-type: none"> 4.7 – 5.0, 1,000 x 1,500 	Quote is booked
	Q.20	User enters quote <ul style="list-style-type: none"> 4.5 – 4.8, 250 x 300 	Quote is booked
	Q.30	User cancels quote <ul style="list-style-type: none"> Cancel: 4.5 – 4.8, 250 x 300 	Quote is canceled
	Q.40	User enters quote <ul style="list-style-type: none"> 4.4 – 4.7, 250 x 300 	User receives Quote Lock 300 trade @ 4.7

CMi and FIX Market Data Testing

P/F	Test	Instructions	Expected Result
	MD.10	User subscribes to recaps (trade info.) and top of book snapshot / updates (currentMarket)	
	MD.20	CBOE enters quote <ul style="list-style-type: none"> 4.7 – 5.0, 1,000 x 1,500 	User is able to identify top of book best bid and best ask (current market)
	MD.30	CBOE enters order <ul style="list-style-type: none"> Buy 700 @ 5.0 	User is able to identify last sale (trade) price and quantity (recap)