

DOCUMENT TITLE

CCG on Connect

CTSG Conformance Script – Failure & Recovery

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NYSE TechnologiesSM is a service mark of the NYSE Euronext Group.

The registered office of NYSE Technologies Ltd is
25 Bank Street | London E14 5NQ | United Kingdom
Telephone: +44 (0)20 7985 5400 Fax: +44 (0)20 7985 5454

Registered in England and Wales no 3962327
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www.nyseeuronext.com

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1. CCG Failure

Test Description:

The CCG will be failed causing a connection loss. Your application will lose access to all Trading Engines and be unable to submit orders. Your application should detect the connection loss and update your local order book in accordance with your CancelOnDisconnect setting.

Please note: no notification is sent once the CCG is restarted. Your application will need to poll the TCP connection to reconnect.

Recommended Recovery

- Reconnect to CCG when available
- Retrieve missed messages (including Execution Reports)

Before the CCG is failed, please ensure you have a mixture of active **GTC** orders and **Normal Limit** orders in the market.

1.1 Please confirm if your application supports *Mass Cancel On Disconnect*.

Supported:

Not Supported:

1.2 Please note the time you are disconnected from the CCG:

Disconnection Time Stamp: _____

1.3 Please note the status of your **Normal Limit** orders after the CCG failure:

Active:

Rejected:

Not Supported:

1.4 Please note the status of your **GTC** orders after the CCG failure:

Active:

Rejected:

Not Supported:

1.5 The CCG will now be re-started, please note the time you reconnect to the CCG:

Reconnection Time Stamp: _____

1.6 Please retrieve missed messages (including Execution Reports)

Success:

Not Supported:

2. Router Failure

Test Description:

A Router will be failed causing a connection loss to its associated Trading Engine. While the Router is unavailable, the CCG will reject all incoming orders for contracts traded via the affected Router. Orders for contracts traded via other Routers will continue to be accepted.

Upon failure, your application will receive one or more Contract Availability (UC) messages. Any active orders on the associated Trading Engine will be removed/persisted in accordance with your CancelOnDisconnect setting.

Recommended Recovery:

Once the Router is restarted, your application should retrieve any missed messages (including Execution Reports) and reconcile your local order book through an Order Mass Status Request (AF).

Before the Router is failed, please ensure you have a mixture of active **GTC** and **Normal Limit** orders across several different exchanges.

2.1 The Router will now be failed, please confirm receipt of Contract Availability (UC) message(s):

Success:

Not Supported:

2.2 Please confirm Available Order Status:

Active:

Rejected:

Not Supported:

2.3 Please confirm Unavailable Order Status:

Active:

Rejected:

Not Supported:

2.4 Submit an order into an unavailable contract. Please confirm the status of this order:

Active:

Rejected:

Not Supported:

2.5 Submit an order into an available contract. Please confirm the status of this order:

Active:

Rejected:

Not Supported:

2.6 The Router will now be re-started, when instructed please retrieve your order status (Order Mass Status Request):

Success:

Not Supported:

2.7 Submit an order in an available contract – one that was previously unavailable. Please confirm the status of this order:

Active:

Rejected:

Not Supported:

3. Trading Engine Failure

Test Description:

A Trading Engine will be failed causing a rejection of all orders for contracts traded via the failed Engine. Orders for contracts traded via other Trading Engines will continue to be accepted.

Upon failure, your application will receive one or more Contract Availability (UC) messages. Any active orders on the failed Trading Engine will be removed/persisted in accordance with your CancelOnDisconnect setting.

Recommended Recovery:

Once the Trading Engine is restarted, your application should retrieve any missed messages (including Execution Reports) and reconcile your local order book through an Order Mass Status Request (AF).

Before the Trading Engine is failed, please ensure you have a mixture of active **GTC** and **Normal Limit** orders across several different exchanges.

When instructed, please execute the steps below:

- 3.1 The Trading Engine will now be failed, please confirm receipt of Contract Availability (UC) message(s):

Success:

Not Supported:

- 3.2 Please confirm Available Order Status:

Active:

Rejected:

Not Supported:

- 3.3 Please confirm Unavailable Order Status:

Active:

Rejected:

Not Supported:

- 3.4 Submit an order into an unavailable contract. Please confirm the status of this order:

Active:

Rejected:

Not Supported:

- 3.5 Submit an order into an available contract. Please confirm the status of this order:

Active:

Rejected:

Not Supported:

3.6 The Trading Engine will now be re-started, when instructed please retrieve your order status (Order Mass Status Request):

Success:

Not Supported:

3.7 Submit an order in an available contract – one that was previously unavailable. Please confirm the status of this order:

Active:

Rejected:

Not Supported:

4. Drop Copy Failure

Test Description:

The Drop Copy service will be failed causing a connection loss. Your application should detect the connection loss.

Please note: no notification is sent, once the Drop Copy is restarted. Your application will need to poll the TCP connection to reconnect.

Recommended Recovery:

- Reconnect to Drop Copy when available
- Retrieve missed messages (including Execution Reports)

Before the Drop Copy Service is failed, please ensure you have a monitored ITM with a mixture of active **GTC** and **Normal Limit** orders in the market.

4.1 Please note the time you are disconnected from the Drop Copy server:

Disconnection Time Stamp: _____

****Your CTSG analyst will execute a number of trades with your monitored ITM whilst the Drop Copy service is down****

4.2 The Drop Copy service will then be restarted. Please note the time you reconnect to the CCG:

Reconnection Time Stamp: _____

4.3 Please retrieve missed messages (including Execution Reports)

Success:

Not Supported:

4.4 Your Analyst will submit a number of orders and trades with your monitored ITM. Please confirm the details of these with your analyst:

Success:

Not Supported: