

NOTICE 20/22

Date: 22 September 2022

Subject: Continuity Test

MEFF and BME Clearing are organizing a Financial Derivatives **continuity plan** exercise and invite all members to participate in it. The date of the tests will be **Saturday, October 22, 2022**.

Previously to this date, it will be offered during **from October 3 to 7**, between 10:00 and 20:15 (CEST time), the possibility of carrying out a **ping test** from the members premises and against the equipment located in the alternative Calculation Center of Lealtad.

Available products

The test will be limited to the following:

- Financial derivatives market M3
- Financial derivatives clearing C2

During the continuity test, trading and settlement terminals and clients can be connected to the MEFF and BME Clearing production environments. The session date will be October 22 and **order entry and CCP Transactions will NOT be enabled**.

Ping testing

The ACCESS and GATEWAY equipment that act as communication servers are distributed between LRZ and LEA. Members who connect directly to these equipment does so under normal conditions with LRZ Gateways.

The connection to the LEA Gateways is only active in case of contingency.

In order to verify in advance that members can connect from their premises with the Access servers and Gateways located in Plaza Lealtad, the possibility of carrying out a ping test will be offered before carrying out the contingency test.

The dates and available time schedules will be between 3 and 7 October from 10:00 to 20:15 (CEST time).

The test consists in carrying out a ping from your equipment (where there are clients or terminals) that connect to the Market and to the IP addresses of the servers located in Plaza Lealtad so that connectivity with said equipment can be ensured.

It does not affect UDP connections from Market Data, connections to Access servers located in the member's premises and private information connections from SmartColocation.

As a reference, Plaza Lealtad IP addressing is comprised in the following ranges:

- 10.216.34.0/24
- 10.196.1.0/24

- 10.181.34.0/24
- 192.138.100.51/32 only for VPN connections.

It is necessary to perform the ping test before performing the continuity test.

According to the H-02 "Change in Disaster Recovery target IPs (Meff market M3)/ Change in IP addressing in contingency servers (M3)", we remind you that the IP addresses of the contingency servers for the Financial Derivatives segment have changed with respect to the previous year, so in the contingency test you should only use the new IP address. We remind you that the IP addresses of the contingency servers for the Financial Derivatives segment have changed with respect to the previous year, so in the contingency test you should only use the new IP address.

If you have any questions or have not received the notification, please contact tech.helpdesk@grupobme.es

Once the ping test has been done, please confirm its correct performance or report any issues by sending an email to the account Tech.Helpdesk@grupobme.es indicating:

- Membership code
- IP source list
- the destination IPs checked and
- date and time of the test.

Disaster simulation

The test will consist in the opening of a trading and clearing session interrupted by the simulated disaster in the principal Computing Centre of Las Rozas.

The session will continue from the alternative Computing Centre of Lealtad.

Expected effects on trading (M3)

According to the way of connecting:

- Colocation and proximity members will not be able to continue de session.
- Members who daily connect to Las Rozas GATEWAYS will have to switch to the alternative GATEWAYS connections located in the alternative access point of Lealtad.
- Members who have MEFFAccess located in their premises will see that their terminals and FIX clients will remain locked and that they will be unlocked automatically once the switching process is completed, and the session resumed.

According to the type of client:

- Terminals that have the main ACCESS/GATEWAYS and the alternative ACCESS/GATEWAYS configured, will remain locked during the fault simulation, and will automatically reconnect after switching.
- Public or private FIX clients, UDP or Replay & Recovery clients, OES clients connected to central GATEWAYS or ACCESS will receive blocking information (Network counter party) and

will not receive unblocking information. These clients will need to restart the FIX/OES/UDP/R&R session with their alternative access point.

- Public or private FIX clients of members who have MEFFAccess located in their premises will remain locked and will be unlocked automatically once the switching process is completed and the session resumed.

Expected effects on clearing (C2)

According to the way of connecting:

- The colocation and proximity members will not be able to continue the session.
- Terminals that have the main ACCESS and the alternative ACCESS configured, will remain blocked during the fault simulation, and will automatically reconnect after switching.
- Members who connect directly with the FIX protocol to MEFFGate in Las Rozas, must switch to the alternative MEFFGate connections located at the alternative access point of Lealtad.

Some considerations

After the test, there will be no record of the activities carried out during the test session on the production systems.

MEFFServer terminals with history module must not be connected during the test.

Back-up to back-up

Members should use their contingency centres and check that they can send/receive information from their contingency centres to the market/clearinghouse contingency centre.

Test Registration

The registration to participate in the tests of all the services that have joined this initiative has been centralized on the BME Group website.

<https://www.bolsasymercados.es/esp/Continuidad-Negocio/Prueba-Miembros-Registro>

Members who wish to participate must register on this website. For any questions you can contact meffmarketservices@grupobme.es.

Once the test is finished, you can send the results with your comments to the same e-mail address.

Test schedule (CEST)

10:00	MEFFStation terminals and clients connection
11:00	Market opening (order entry is not permitted)

11:30	Disaster simulation in the principal CPD and execution of the Disaster Recovery procedure enabled in the backup Host
12:00	Trading resumed with an auction (entry to the auction is not permitted)
12:30	End of the market
12:30	After the end of the session, the EOD files will be available in the MEFFStation terminal.
13:00	End of the test

Support during the test

- Market services: meffmarketservices@grupobme.es or +34.91.709.5300 in the timetable from 10:00 to 13:30 CEST.
- Clearing: clearingHelpdesk@grupobme.es o +34.91.709.5860 in the timetable from 10:00 to 13:30 CEST.
- IT Desk: Tech.Helpdesk@grupobme.es in the timetable from 10:00 to 13:30 CEST.
- Information on the evolution of the test procedure: through the website <https://www.bolsasymercados.es/esp/Continuidad-Negocio/Prueba-Miembros-Estado>

Next production session

Once the test is finished, MEFF and BME Clearing will be in charge of reverting the situation of the production systems to the normal situation as of Friday's close.

That is, **in production systems there will be no record of the activities carried out during the test session.**

Members participating in the test must do the same in their systems to ensure that there is no record of the "fictitious" session on Saturday 22 October.

Monday's production session will kick off at its regular schedule on Sunday evening.