FMX Futures

2025 FIA

Disaster Recovery Failover

Test Script

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Introduction

On Saturday, October 25, 2025, the FMX Futures Exchange (FMX Futures) will participate in a Disaster Recovery (DR) exercise as part of the annual Futures Industry Association (FIA) DR test. The test will begin at 9am ET and conclude at 2pm ET.

FMX Futures operates from two locations: one dedicated to trading Secured Overnight Financing Rate (SOFR) Futures and the other to U.S. Treasury (UST) Futures. At both sites, the entire hardware and software stack is fully replicated to support trading activities for both types of futures. Participants can access the platform either through co-located fiber connections or via the vendor Lucera. Data Center (DC) details are provided in the table below:

DC Name	Main Product	Description
Cermak	SOFR Futures	Primary site of SOFR Futures. Also serves as DR failover backup site of UST Futures.
NY4	UST Futures	Primary site of UST Futures. Also serves as DR failover backup site of SOFR Futures.

Test Plan

Trading at the two locations will be tested for DR failover. Accordingly, testing will be conducted in two parts:

- Part 1: SOFR Futures DR testing – Starts at 9am ET and ends at 11:30am ET
- Part 2: UST Futures DR testing – Starts at 11:30am ET and ends at 2pm ET

SOFR Futures DR testing will be conducted first, followed by UST Futures DR testing at the scheduled time. During the testing period at each location, participants must be able to simulate the following activities using Binary or FIX protocols:

- Order creation
- Trade execution
- Receipt of Straight Through Processing (STP) Trade Capture Reports (TCRs)

Note that during the DR testing day, orders and trading will use normal live production instruments. The trade date for orders will be Saturday, October 25, 2025. Any trades executed will not be sent through to clearing, nor will they be sent to the CFTC or the NFA.

After the testing is completed, Test Participants must delete any testing data from their systems to ensure that it doesn’t interfere with live trading once it resumes after the testing day.

The testing activities should be performed at the primary site to represent normal operations, and then at the disaster recovery (DR) site to represent failover operations.

To simulate a disaster event, all processes in the primary data center will be stopped, and trading operations will continue via the DR facility. During the DR failover, participants initiate their login sessions at the backup site using the same login IDs that they normally use at the primary site.

Test Registration

Participants should confirm their firm's participation in the DR failover test (hereafter referred to as "Test Participants") with FMX Futures via email and should also register on the FIA website.

Support Information

The FMX Futures Support Team will serve as the primary point of contact for all Test Participants. This includes questions or issues related to registering in advance for DR testing, Ping Testing (see below), and trading on the day of the DR test.

The contact information is as follows:

FMX Futures Support Team

+1 212 915 1400

+44 207 894 8213

FuturesSupport@FMX.com

Ping Testing

Ahead of time before the DR testing day, FMX Futures will conduct mandatory preliminary tests for DR failover Test Participants (Ping Tests). The purpose of the Ping Tests is to determine whether Test Participants can successfully connect their DR site(s) to the FMX DR sites. Only connectivity will be tested during these periods; no orders should be submitted and there will be no logging in and no market data distribution. Test Participants can only connect and listen for heartbeats.

Ping Testing will be held on the following dates and times:

- Saturday, September 13, 2025, between 9am and 12 noon ET
- Saturday, September 27, 2025, between 9am and 12 noon ET

All Test Participants should take part in Ping Testing on one of the scheduled pre-test dates.

During Ping Testing, Test Participants should connect to the usual production order entry, STP, and drop copy channels in Cermak and NY4 for the purpose of the DR test. Participants should ensure that their SOFR systems can connect to our NY4 DC, and that their UST Futures systems can connect to our Cermak DC. Please reach out to FMX Support for more information if needed.

Test Script – SOFR Futures

Cermak DC Failing Over to NY4

Below is the DR failover testing script for SOFR Futures.

1 Start of Test (9am ET)

The system will be available on the day of testing at approximately 9am ET. FMX Futures will announce when the FMX trading system will be accessible during the FIA conference call.

2 SOFR Order Entry in Primary Cermak DC (9-10am ET)

Test Participants must submit orders to demonstrate that their systems are operating normally in the primary DC before a failover. The test orders must be able to demonstrate the following:

- Order creation
- Trade execution
- Receipt of STP TCRs

Test Participants should keep a record of their trades to facilitate later verification.

3 DR Failover (10-10:30am ET)

To initiate failover to the DR site, at 10am ET all systems at the SOFR primary Cermak DC will be shut down by FMX Futures to simulate a complete outage.

FMX Futures will perform DR procedures according to its DR standards. Recovery at the NY4 backup DC is expected to be completed by approximately 10:30am ET.

FMX Futures will announce when the DR system is ready and in an "Open" state during the FIA conference call.

4 SOFR Order Entry in DR Mode at NY4 (10:30am-11:30am ET)

Test Participants will initiate their login sessions by connecting to NY4 instead of Cermak.

Test Participants must verify that all trades executed prior to the failover are included in the TCRs they will receive from the DR site.

Test Participants must submit orders to demonstrate that trading can now proceed at the DR site post failover. The test orders must be able to demonstrate the following:

- Order creation
- Trade execution
- Receipt of STP TCRs

Test Participants should keep a record of their trades to facilitate later verification.

Test Participants must ensure that any new trades executed at the DR site are included in the TCRs.

5 End of Test (11:30am ET)

Upon completion of verification, SOFR testing is now complete. Test Participants should contact FMX Futures to inform them that testing has been completed and report any issues.

Test Script – UST Futures

NY4 DC Failing Over to Cermak

Below is the DR failover testing script for UST Futures.

1 Start of Test (11:30am ET)

The system will be available on the day of testing at approximately 11:30am ET. FMX will announce when the FMX trading system will be accessible during the FIA conference call.

2 UST Futures Order Entry in Primary NY4 DC (11:30am-12:30pm ET)

Test Participants must submit orders to demonstrate that their systems are operating normally in the primary DC before a failover. The test orders must be able to demonstrate the following:

- Order creation
- Trade execution
- Receipt of STP TCRs

Test Participants should keep a record of their trades to facilitate later verification.

3 DR Failover (12:30-1pm ET)

To initiate failover to the DR site, at 12:30pm ET all UST Futures systems at the primary NY4 DC will be shut down by FMX Futures to simulate a complete outage.

FMX Futures will perform DR procedures according to its DR standards. Recovery at the backup Cermak DC is expected to be completed by approximately 1pm ET.

FMX Futures will announce when the DR system is ready and in an "Open" state during the FIA conference call.

4 UST Futures Order Entry in DR Mode at Cermak (1-2pm ET)

Test Participants will initiate their login sessions by connecting to Cermak instead of NY4.

Test Participants must verify that all trades executed prior to the failover are included in the TCRs they will receive from the DR site.

Test Participants must submit orders to demonstrate that trading can now proceed at the DR site post failover. The test orders must be able to demonstrate the following:

- Order creation
- Trade execution
- Receipt of STP TCRs

Test Participants should keep a record of their trades to facilitate later verification.

Test Participants must ensure that any new trades executed at the DR site are included in the TCRs.

5 End of Test (2pm ET)

Upon completion of verification, testing is now complete. Test Participants should contact FMX Futures to inform them that testing has been completed and report any issues.