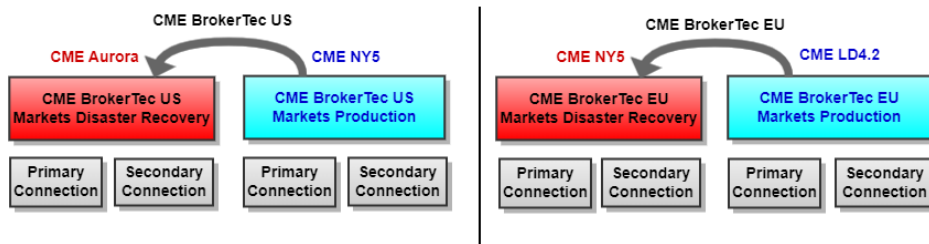


CME BrokerTec Order Entry Path DR Process

This topic describes how a customer connects to the CME BrokerTec EU Markets or US Markets Production environment with an order entry client system, GFE and/or [CME Group Application and Risk Management Support Tools](#) session.

After notification that a DR event has occurred, the customer will be required to reconnect to the CME BrokerTec EU Markets or US Markets DR environment using their sessions' DR IPs and Ports for all segments. Since the systems move to another datacenter, when they are running from the DR environment, there may be extra network latency depending on where you are connecting from.



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DR Timeline

The DR Timeline is as follows.



Normal Production Processing (Pre-DR)

CME BrokerTec EU Markets or US Markets and your connection are in a normal production state.

DR Event

As quickly as feasible, GCC will declare a DR event using the notification procedure described in the [Overview](#).

Transition to DR Environment

In this state:

- Any existing CME BrokerTec EU Markets or US Markets Production connections and CME Group Application and Risk Management Support Tools sessions will be made unavailable.
- All open orders from CME BrokerTec EU Markets or US Markets Production will be eliminated.
 - Cancellation messages will not be sent to customers.
 - Customers must clear their systems of any working orders.
- Customers must begin reconciliation of open orders for entry into the DR environment.

Reconciliation

If a CME BrokerTec EU Markets or US Markets DR event occurs, Clearing is the application of record for what has traded. GCC will announce an HH:MM:SS timestamp in the DR event notification message. Customers should contact the GCC to confirm the status of orders submitted at HH:MM:SS timestamp.

Client system must:

1. Retrieve all trades executed from CME STP or CME STP FIX at the HH:MM:SS timestamp provided by GCC.

- a. Customers can also refer to their below Clearing Firms for what has actually traded.
 - i. EU - LCH, Eurex, Monte Titoli, BME
 - ii. US - FICC, BONY Mellon
2. Match these trades against order execution acknowledgements at the client front end or trading application.
 - a. There are 2 scenarios to be prepared for. The first is where the trade executed but no acknowledgements were sent to the Customers trading application. The second is where a trade acknowledgment was sent to the Customers trading application but the trade did not make it to Clearing. The below action should be taken by the Customer for each scenario, respectively.
 - i. If there are trades in CME STP or CME STP FIX that were not sent on iLink 3, then reduce the open order quantity for this order by the filled quantity.
 - ii. If there are trades received from iLink 3 that are not shown in CME STP or CME STP FIX, add the open order quantity in the acknowledgement back to the order.
3. GCC will communicate DR event status and timeline in advance of the Market opening.

Connection & Trading in DR Environment - Trading Connectivity and CME Group Application and Risk Management Support Tools

In this state:

- The customer connection must be redirected to the CME BrokerTec EU or US DR environment by reconnecting using your sessions' DR IP addresses and ports.
- The MSGW IDs in DR will be different than those used in Production. If different, customers will receive a Logout message (tag 35=5) stating the new MSGW ID; for example, tag 58="SenderID (5392) tag has an incorrect value: 40, should be: xx". Customers can then send a new Logon message with the DR MSGW ID.
- Customers must treat this as a [Beginning of Week Initialization and Binding](#), and not a continuation of the Pre-DR event session.
- The Sequence Number, <Tag 9726-SequenceNumber> must be set to one (9726=1).



The Order ID (tag 37) is reset upon DR and may not be unique for the trading session. The Execution ID (tag 17-ExecID) will always be unique across the trading session and MSGW.

- Pre-DR event message recovery is not available.
- Cancel on Disconnect is enabled in the DR environment.

Return to Production - Trading Connectivity and CME Group Application and Risk Management Support Tools

GCC will notify customers when the DR event is resolved and the timeframe for re-establishing the Trading connection and CME Group Application and Risk Management Support Tools sessions back to the CME BrokerTec EU or US Production environment using the Production IP addresses and ports. This re-connection to the CME BrokerTec EU or US Production environment will be a scheduled procedure over a weekend with sufficient notification time.