
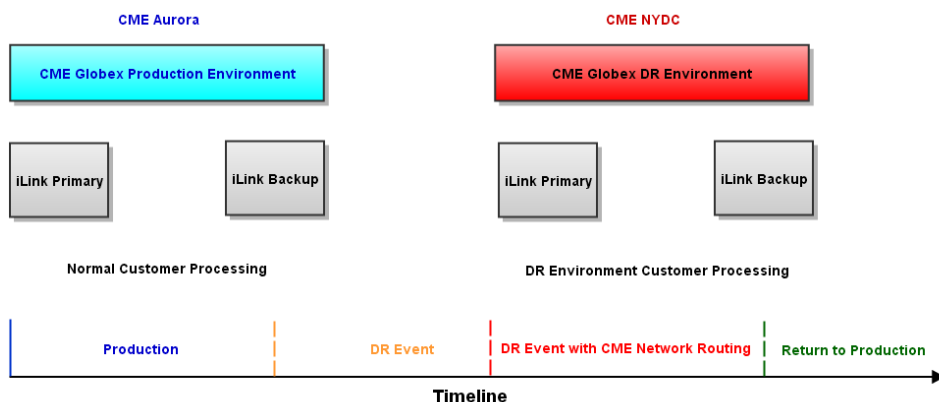


Order Entry Path DR Process

The following shows how a customer connects to the CME Globex Production environment with an iLink and/or [CME Group Application and Risk Management Support Tools](#) session. After notification that a DR event has occurred, the customer connection will automatically redirect to the CME Globex DR environment.

 iLink session IPs and ports are managed by CME Group and will access whichever environment is acting as production at that time (e.g., production or Disaster Recovery environments). Each production iLink session is issued a single pair of IPs and port for primary and backup. The same applies to CME Group Application and Risk Management Support Tools sessions.



Normal Production Processing (Pre-DR)

CME Globex 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 Globex Production iLink and CME Group Application and Risk Management Support Tools sessions are severed by CME Group.
- All open orders from CME Globex Production are unavailable and will be purged by the trading engine.
- Cancellation messages will not be sent to customers.
- Customers must clear their systems of any working orders.
- GCC will notify customers when net positions and cleared trades for CME Group cleared products are available in Front End Clearing. Customers should consult their Clearing firm for orders not cleared by CME.
- Customers in conjunction with their Clearing firm must begin reconciliation of open orders for entry into the DR environment.

Reconciliation

If a CME Globex 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 verify with their Clearing firm the status of orders submitted at HH:MM:SS timestamp. Client system must:

1. Retrieve all trades executed from CME Group Clearing or your Clearing firm at the HH:MM:SS timestamp provided by GCC.
2. Match these trades against order execution acknowledgements at the client front end or trading application.
 - If there are fills in Front End Clearing that were not acknowledged, then reduce the open order quantity for this order by the filled quantity.
 - If there are acknowledgements at the front end or trading application that were not shown in Front End Clearing, add the open order quantity in the acknowledgement back to the order.
3. GCC will communicate DR event status and timeline to begin the Pre-Open activities in the DR environment 45 minutes in advance of the Market opening.

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

In this state:

- The customer connection will automatically redirect to the CME Globex DR environment.
- The MSGW IDs in DR may be different than those used in Production. If different, iLink customers will receive a Logout message (tag 35=5) stating the new MSGW ID; for example, tag 58="TargetSubId (57) tag has an incorrect value: 70, should be: 71". Customers can then send a new Logon message with the DR MSGW ID.
- Customers must treat this as a Beginning of Week Logon and not a continuation of the Pre-DR event iLink session.
- The iLink session to the DR environment will be established using a [Beginning of Week Logon](#).
- The Sequence Number, <Tag34-MsgSeqNum=1> is set to one.
- The Order ID <Tag37-OrderID=1> consists of the Order Entry Date plus the Order Sequence and is set to one.



The Order ID may not be unique in the case of a recovery that occurs in the same trading session.

- The Exec ID, <tag17-EXecID> is a combination of the last 6 digits of the session sequence number, the date and the time. The date is 8 bytes, yyyyymmdd and the time is 6 bytes, hhmmss. The Exec ID, <Tag17-ExecID"TN...000001"> is set to one.



The Exec ID will always be unique in the case of a recovery.

- Pre-DR event iLink resends are not available.
- Pre-DR event application resends are not available with CME Group Application and Risk Management Support Tools in the DR environment.
- An extended Pre-Open period of 45 minutes will be available to allow users to enter orders in the CME Globex DR environment.
- Cancel on Disconnect is enabled in the DR environment.

Return to Production - iLink 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 iLink and CME Group Application and Risk Management Support Tools sessions back to the CME Globex Production environment using the Production IP addresses and one port. This reconnection to the CME Globex Production environment will be a scheduled procedure with sufficient notification time.