

T7 Release 12.0

Incident Handling Guide

Version 5.4
Date: 28-08-2023

© Deutsche Börse Group 2023

This publication is for informational purposes only. None of the information in this publication constitutes investment advice and does not constitute an offer to sell or a solicitation of an offer to purchase any contract, share or other financial instrument. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Deutsche Börse AG, Frankfurter Wertpapierbörse (FWB®), the Frankfurt Stock Exchange), Eurex Frankfurt AG, Eurex Deutschland and Eurex Clearing AG do not represent that the information in this publication is comprehensive, complete or accurate and exclude liability for any consequence resulting from acting upon the contents of this or another publication, in so far as no wilful violation of obligations took place or, as the case may be, no injury to life, health or body arises or claims resulting from the Product Liability Act are affected.

Securities traded on the Frankfurt Stock Exchange and Eurex derivatives (other than EURO STOXX 50® Index Futures contracts, EURO STOXX® Select Dividend 30 Index Futures contracts, STOXX® Europe 50 Index Futures contracts, STOXX® Europe 600 Index Futures contracts, STOXX® Europe Large/Mid/Small 200 Index Futures contracts, EURO STOXX® Banks Sector Futures contracts, STOXX® Europe 600 Banks/Industrial Goods & Services/Insurance/Media/Personal & Household Goods/Travel & Leisure/Utilities Futures contracts, Dow Jones Global Titans 50 IndexSM Futures contracts, DAX® Futures contracts, MDAX® Futures contracts, TecDAX® Futures contracts, SMIM® Futures contracts, SLI Swiss Leader Index® Futures contracts, RDXxt® USD - RDX Extended Index Futures contracts, Eurex inflation/commodity/weather/property and interest rate derivatives) are currently not available for offer, sale or trading in the United States nor may they be offered, sold or traded by persons to whom US tax laws apply.

The fund shares listed in XTF Exchange Traded Funds® are admitted for trading on the Frankfurt Stock Exchange. Users of this information service who legally reside outside Germany are herewith advised that sale of the fund shares listed in XTF Exchange Traded Funds may not be permitted in their country of residence. The user makes use of the information at their own risk.

Legal validity of this disclaimer

In the event that individual parts of or formulations contained in this text are not, or are no longer, legally valid (either in whole or in part), the content and validity of the remaining parts of the document are not affected.

Trademarks

The following names and designations are registered trademarks of Deutsche Börse AG or an affiliate of Deutsche Börse Group:

1585®; A7®; Buxl®; C7®; CDAX®; CEF®; CEF alpha®; CEF ultra®; CFF®; Classic All Share®; Clearstream®; CX®; D7®; DAX®; DAXglobal®; DAXplus®; DB1 Ventures®; DBIX Deutsche Börse India Index®, Deutsche Börse®, Deutsche Börse Capital Markets Partner®, Deutsche Börse Commodities®, Deutsche Börse Venture Network®, Deutsches Eigenkapitalforum®, DivDAX®, eb.rexx®, eb.rexX Jumbo Pfandbriefe®, ERS®; eTriParty®; Eurex®; Eurex Bonds®; Eurex Clearing Prisma®; Eurex Improve®; Eurex Repo®; Euro GC®; ExServes®; EXTF®; F7®; FDAX®; FWB®; GC Pooling®; GCPI®; GEX®; Global Emission Markets Access – GEMA®; HDAX®; iNAV®; L-DAX®; L-MDAX®; L-SDAX®; L-TecDAX®; M7®; MDAX®; N7®; ODAX®; ÖkoDAX®; PROPRIS®; REX®; RX REIT Index®; SCHATZ-FUTURE®; SDAX®; ShortDAX®; StatistiX®; T7®; TecDAX®; Technology All Share®; TRICE®; USD GC Pooling®; VDAX®; VDAX-NEW®; Vestima®; Xscreen®, Xemac®; Xentric®, Xetra®, Xetra-Gold®, Xpect®, Xpider®, XTF®; XTF Exchange Traded Funds®; We make markets work®

The names and trademarks listed above do not represent a complete list and, as well as all other trademarks and protected rights mentioned in this publication, are subject unreservedly to the applicable trademark law in each case and are not permitted to be used without the express permission of the registered owner. The simple fact that this publication mentions them does not imply that trademarks are not protected by the rights of third parties.

The STOXX® indices, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Ltd., Zug, Switzerland and/or its licensors. Eurex' derivatives based on the STOXX indices are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto.

STOXX iSTUDIO® is a registered trademark of STOXX Ltd., Zug, Switzerland.

TRADEGATE® is a registered trademark of Tradegate AG Wertpapierhandelsbank.

EEX® is a registered trademark of European Energy Exchange AG.

Flexible is better.® is a registered trademark of Axioma, Inc.

Content

1. Introduction	6
1.1 Content of this document	6
1.2 Usage Notes	6
1.3 Further reading	6
2. Concepts	7
3. Scenarios	9
3.1 Low Frequency Gateway Failure	9
3.1.1 ETI Interface	10
3.1.2 Market Data – Enhanced Orderbook Interface (EOBI)	10
3.1.3 Market Data – Enhanced Market Data Interface (EMDI)	10
3.1.4 GUI	10
3.1.5 Best Practice	10
3.2 Low Frequency Gateway losing connection to a combined Partition-Specific Gateway/Matching Engine	10
3.2.1 ETI Interface	11
3.2.2 Market Data – Enhanced Orderbook Interface (EOBI)	11
3.2.3 Market Data – Enhanced Market Data Interface (EMDI)	11
3.2.4 GUI	11
3.2.5 Best Practice	11
3.3 Stalled Gateway	11
3.3.1 ETI Interface	12
3.3.2 Market Data – Enhanced Orderbook Interface (EOBI)	12
3.3.3 Market Data – Enhanced Market Data Interface (EMDI)	12
3.3.4 GUI	12
3.3.5 Best Practice	12
3.4 Matching Engine failover	12
3.4.1 ETI Interface	13
3.4.2 Market Data– Enhanced Orderbook Interface (EOBI)	13
3.4.3 Market Data – Enhanced Market Data Interface (EMDI) – stand-alone process	13
3.4.4 Market Data – Enhanced Market Data Interface (EMDI) – integrated into Matching Engine	13
3.4.5 GUI	13

3.4.6 Best Practice	14
3.5 Combined PS Gateway/Matching Engine failover	14
3.5.1 ETI Interface	14
3.5.2 Market Data– Enhanced Orderbook Interface (EOBI)	15
3.5.3 Market Data – Enhanced Market Data Interface (EMDI) - stand-alone process	15
3.5.4 Market Data – Enhanced Market Data Interface (EMDI) – integrated into Matching Engine	15
3.5.5 GUI	15
3.5.6 Best Practice	15
3.6 Matching Engine Processing Delay	16
3.6.1 Order Entry (ETI)	16
3.6.2 Market Data – Enhanced Orderbook Interface (EOBI)	16
3.6.3 Market Data – Enhanced Market Data Interface (EMDI)	16
3.6.4 GUI	17
3.6.5 Best Practice	17
3.7 Fusebox Limit Breach	17
3.7.1 Order Entry (ETI)	17
3.7.2 Market Data – Enhanced Orderbook Interface (EOBI)	17
3.7.3 Market Data – Enhanced Market Data Interface (EMDI)	17
3.7.4 GUI	17
3.7.5 Best Practice	18
3.8 Market Data Failover – MDI, EMDI and EOBI	18
3.8.1 Order Entry (ETI)	18
3.8.2 Market Data – Enhanced Orderbook Interface (EOBI)	18
3.8.3 Market Data – Market Data Interface (MDI)	18
3.8.4 Market Data – Enhanced Market Data Interface (EMDI)	19
3.8.5 GUI	19
3.9 Persistency layer failover	19
3.10 Central component failure	19
3.10.1 Matching Engine or Combined PS Gateway/Matching Engine	20
3.10.2 Market Data – Enhanced Orderbook Interface (EOBI)	20
3.10.3 Market Data – Enhanced Market Data Interface (EMDI)	21
3.10.4 GUI	21
3.10.5 Best Practice	21

3.11 T7 Entry Service failover and failure	22
3.11.1 Order Entry (ETI)	22
3.11.2 Market Data – Enhanced Orderbook Interface (EOBI)	22
3.11.3 Market Data – Enhanced Market Data Interface (EMDI)	22
3.11.4 GUI	22
3.11.5 Best Practice	22
3.12 GUI unavailability	23
3.12.1 Order Entry (ETI)	23
3.12.2 Market Data – Enhanced Orderbook Interface (EOBI)	23
3.12.3 Market Data – Enhanced Market Data Interface (EMDI)	23
3.12.4 GUI	23
3.12.5 Best Practice	23
4. Appendix	24
4.1 Handling of Matching Engine Service Availability notifications	24
4.1.1 Best practice	24
5. Change log across the Releases	25

1. Introduction

1.1 Content of this document

This document provides a detailed description of the reaction of the T7 trading system to technical incidents. It describes the reaction of T7 in scenarios either observed in the past (e.g. Matching Engine Failover) or to be expected in case of technical outages (e.g. Market Data failover).

The *Market Status Indicator* on the Eurex and Xetra websites (<https://www.eurex.com> / <https://www.xetra.com>) can serve as an early indicator for any major technical issues in the T7 system.

1.2 Usage Notes

Even though care has been taken to describe and illustrate known scenarios, the list may not be complete as yet unobserved failure modes might occur in the future

1.3 Further reading

The following T7 documents provide additional information to complement the description given in this document:

- *Emergency Playbook Incident Handling*
- *T7 Functional and Interface Overview*
- *T7 Derivatives Markets Trader and Admin GUI User Manual*
- *T7 Cash Markets Trader, Admin and Clearer GUI – Manual*
- *T7 Enhanced Trading Interface – Manual*
- *T7 FIX LF – Manual*
- *T7 Market and Reference Data Interfaces – Manual*
- *T7 Extended Market Data Service – Manual*
- *T7 Enhanced Order Book Interface – Manual*
- *T7 Network Access Manual*

Some of the scenarios referred to in this document are also described in the Participant Simulation Guide and the days when they take place is indicated in the Simulation Calendar.

These and other documents providing information for the T7 trading system can be found on the web sites of the respective exchanges, i.e.

<https://www.eurex.com/ex-en/support/initiatives/t7-release-12-0> and

<https://www.xetra.com/xetra-en/technology/t7/system-documentation/release12-0>

2. Concepts

The T7 trading system is designed for highest availability and robustness. A guiding principle has been to architect the system in such a way that it can cope with failures of individual components with the minimal effect on the functioning of the market. This is achieved on the one hand by separating the market services into completely independent groups of products (partitions) and on the other hand via technical failover mechanisms.

The T7 trading system is operated in two redundant backend rooms. The primary and secondary partners of central processing components are always deployed in different rooms to ensure full exchange functionality in case of a room outage.

Central components (e.g. Persistency layer, T7 Entry Service) have a standby partner that takes over immediately when the primary component fails. In most cases this **failover** is realized transparently, i.e. without visible impact on any of the T7 interfaces. In case of a non-transparent failover the visible effect on the affected interfaces is described in the following sections.

Opposite to that, the **failure** of some T7 components such as (ETI) LF Gateways and FIX LF Gateway is not transparent, i.e. requires member interaction. In case of the failure of a LF Gateway members need to reconnect an affected trading session to a different LF Gateway (chapter 3.1). Similarly, the failure/failover of a combined PS Gateway/Matcher process also requires affected high-frequency (HF) sessions to reconnect to the standby combined PS Gateway/Matcher process (chapter 3.5). The failover of the FIX LF Gateway is described in the T7 FIX LF Manual.

The following figure shows the schematic overview of the T7 trading system architecture from the perspective of members connecting via FIX LF, ETI LF and HF sessions (Fig. 2-1).

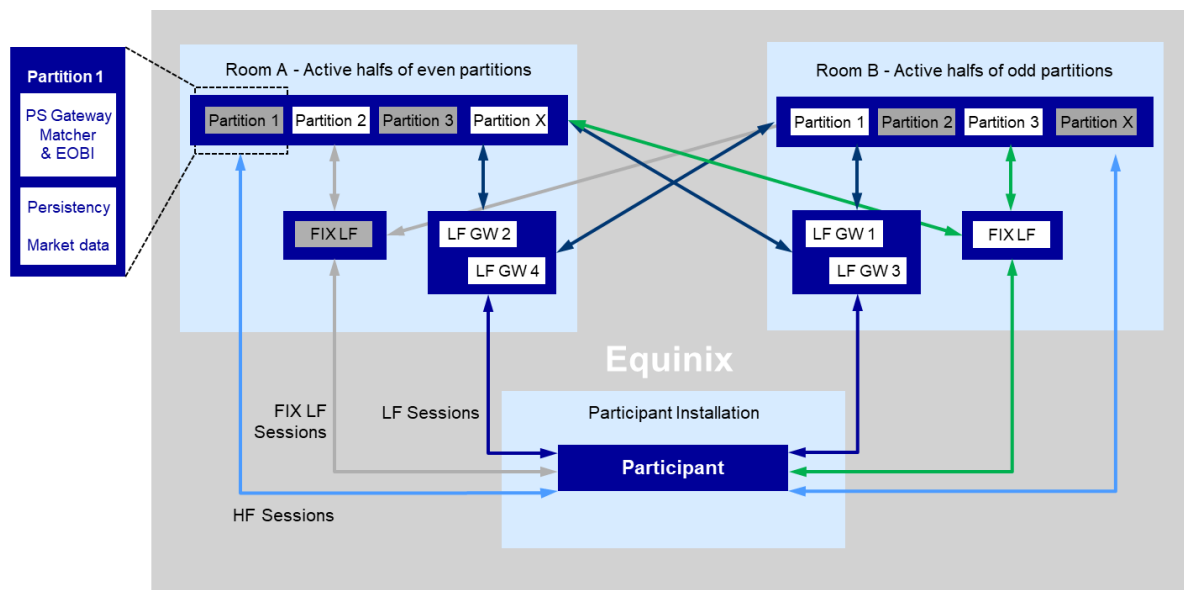


Fig. 2-1: Participants Connecting via FIX LF, ETI LF and HF Sessions

The T7 system is not prepared to automatically handle the simultaneous failure of primary and standby partner – a double failure of a central component. Such incidents are not resolved transparently and require manual interception from T7 operations. The scenarios have a longer impact on interfaces and service availabilities than transparent or non-transparent failover scenarios (see chapter 3.10). In such situations as a general advice, members should follow the exchanges Newsboard messages via ETI News Broadcast, T7 Trading GUI Newsboard or the Newsboard Webpage, i.e.

<https://www.eurex.com/ex-en/trade/production-newsboard>

<https://www.xetra.com/xetra-en/newsroom/xetra-newsboard>

The member portal provides an additional SMS and Email subscription service to Emergency Notifications which are sent in cases of more disruptive market events and major failures like a complete T7 system failure.

<https://member.deutsche-boerse.com> → My Profile → Emergency Notification

As a last resort call Trading Operations (Derivatives) at +49-69-211-11210/Cash Markets Operations (+49-69-211-11400).

The remainder of this document describes failover and failure scenarios and how they materialize on the T7 Interfaces depicted in the overview below (Fig. 2-2). If not stated otherwise the scenarios describe the behavior of market services for one partition.

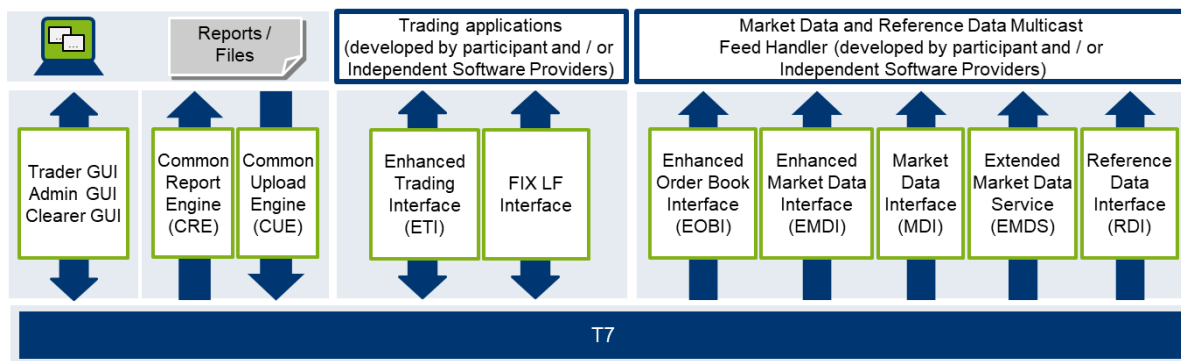


Fig. 2-2: T7 Interface Overview

The FIX Gateway and the Extended Market Data Service interfaces are not covered within this document.

The RDI interface has the same technical interface and behavior as the MDI interface for all described scenarios and is for the remainder of this document not explicitly mentioned.

The Common Report Engine interface is not affected by any of the described scenario and thus not included in any of the descriptions.

3. Scenarios

The following section describes the individual scenarios and the reaction of the T7 trading system mainly from an interface point of view.

For a better overview the following schema will be used and the affected components and data streams marked red in each scenario:

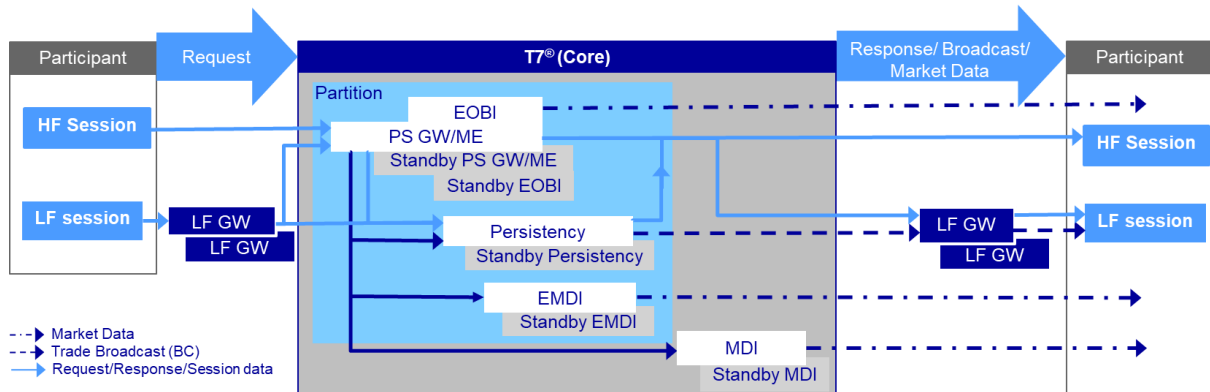


Fig. 3-1: Schematic overview of T7 components and data streams

Color legend:

- White: Primary T7 components
- Grey: Standby T7 components
- Dark blue: Customer facing component
- Light blue: Customer sessions
- Red: Affected components and data streams
- Partially red: Potentially affected components and data streams
- Green: Standby T7 component taking over

The FIX LF Gateway is not part of the schematic overview since the FIX LF interface is not covered in this document but described in the T7 FIX LF Manual.

It is planned to consolidate the Matching Engine and EMDI processes in T7 R12.0. A stepwise rollout is planned in the first half of 2024. Therefore, this document describes both scenarios, where the EMDI process is a stand-alone process and where the EMDI process is consolidated with the Matcher process.

Under normal circumstances - unless otherwise stated via the Production Newsboard – after a failover the secondary component will remain active until the end of the trading day. The next start of the T7 system will be on the default configuration (i.e. with the primary component being active).

3.1 Low Frequency Gateway Failure

A LF Gateway service might become unavailable for reasons such as hardware failure, network outages or software problems.

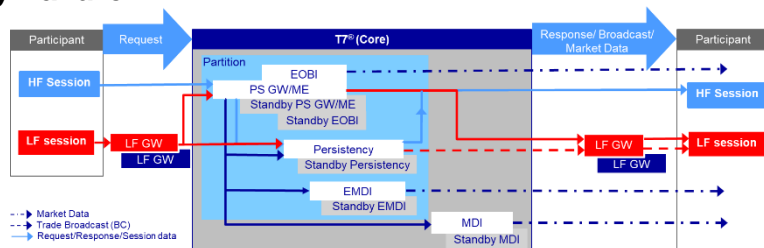


Fig. 3-2: LF Gateway failure

In the event of an LF Gateway failure, active sessions will be disconnected. The failure of the Gateway component will be detected, and all non-persistent orders and quotes of sessions logged in via the failed Gateway will be deleted¹ by the T7 system.

If this LF Gateway is connected to a combined PS Gateway/Matching Engine and the PS Gateway detects the LF Gateway failure earlier than the T7 core system the **MassCancellationNotification** will contain "100 = Internal connection loss" instead of "6 = Session loss or logout". This broadcast is visible via listener broadcast or can be retransmitted upon re-logout of the affected LF session.

3.1.1 ETI Interface

A failure of a Gateway leads to the termination of the TCP connection and a reconnection to the same Gateway is impossible.

3.1.2 Market Data – Enhanced Orderbook Interface (EOBI)

There is no special message for a failure of a Gateway. However, as all non-persistent orders and quotes from sessions connected via the failed Gateway will be deleted, a lot of *Order Delete* updates are expected.

3.1.3 Market Data – Enhanced Market Data Interface (EMDI)

There is no special message for a failure of a Gateway. However, as all non-persistent orders and quotes from sessions connected via the failed Gateway will be deleted, multiple price levels may see a reduction of size.

3.1.4 GUI

A failure of a Gateway is not indicated via the GUI. Secondary effects, i.e. order deletions of non-persistent standard orders will be visible in the Own Orders view.

3.1.5 Best Practice

If an active ETI session is disconnected, for any reason, the participant application should reconnect to another LF Gateway (IP addresses are listed in the network access guide).

3.2 Low Frequency Gateway losing connection to a combined Partition-Specific Gateway/Matching Engine

Except for markets which do not have a combined PS Gateway/Matching Engine in place, all LF Gateway requests are routed to the corresponding PS Gateway/Matcher process of the respective target partition. The connection may fail due to a technical issue between a single LF Gateway and PS Gateway/Matching Engine or due to the failure of the combined PS Gateway/Matching Engine (see also section 3.5).

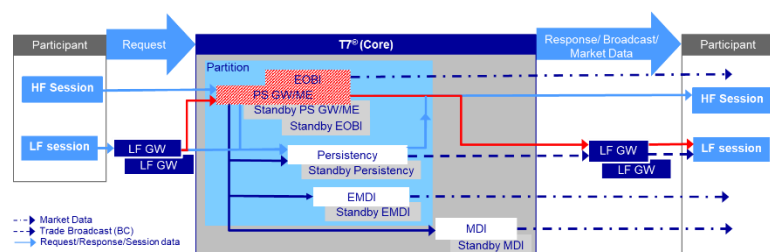


Fig. 3-3: LF Gateway losing connection to a combined PS Gateway/Matching Engine

In both cases the T7 system deletes all non-persistent orders and quotes for affected sessions and partition.

¹ In case a Gateway failure is not (immediately) detected see section 3.3 Stalled Gateway

3.2.1 ETI Interface

In case a LF Gateway loses connection a **ServiceAvailabilityBroadcast** message is sent to the affected LF sessions indicating the MatchingEngineStatus on partition <x> is unavailable. The data below is for partition 1 (FDAX)

```
ServiceAvailabilityBroadcast.PartitionID = 1
ServiceAvailabilityBroadcast.MatchingEngineStatus = 0
```

Incoming messages for this service/partition are from now on rejected directly in the LF Gateway. For the affected partition, the T7 system deletes all non-persistent orders and quotes of sessions logged in via the LF Gateway which lost the connection to the respective partition. If the loss is not caused by a PS Gateway/Matching Engine failure the affected LF sessions can receive a **MassCancellationNotification** directly from the respective Matching Engine with the MassActionReason code "100 = Internal connection loss".

When the connection has been re-established this will be signaled by another **ServiceAvailabilityBroadcast** message with availability set to 1 for the partition:

```
ServiceAvailabilityBroadcast.PartitionID = 1
ServiceAvailabilityBroadcast.MatchingEngineStatus = 1
```

3.2.2 Market Data – Enhanced Orderbook Interface (EOBI)

There is no special message for a failure of a LF Gateway to combined PS Gateway/Matching Engine connection. However, all non-persistent orders and quotes from affected sessions will be deleted for the respective partition.

3.2.3 Market Data – Enhanced Market Data Interface (EMDI)

There is no special message for a failure of a LF Gateway to combined PS Gateway/Matching Engine connection. However, as all non-persistent orders and quotes from affected session will be deleted, multiple price levels may see a reduction of size.

3.2.4 GUI

The connection loss of a LF Gateway is not indicated via the GUI. Secondary effects, i.e. order deletions of non-persistent standard orders will be visible in the Own Orders view.

3.2.5 Best Practice

Use a failover/standby session to a different LF Gateway. This solves the issue case of a connection loss between a single LF Gateway and the PS Gateway/Matching Engine. If the affected service is still not available, the loss was probably caused by a failure of the PS Gateway/Matching Engine and the LF session needs to wait for the backup PS Gateway/Matching Engine to take over.

3.3 Stalled Gateway

Parts of the Gateway might become inaccessible, e.g. stalled but the TCP connection is not closed or reset. In this case the auto deletion of non-persistent orders and quotes may be delayed. We therefore recommend taking actions to ensure the correct status of these orders as described in 3.3.5.

A two-way stalled TCP connection or internally locked up Gateway can be detected by missed ETI heartbeat messages from the Gateway.

A half open TCP connection (only the Gateway receive side does not work anymore) is arguably hard to detect since ETI heartbeats from the Gateway are still received. A Participant's application may detect this stalled connection by lack of responses within a reasonable time while other activity on other sessions or market data indicates a working T7 system for the respective product.

3.3.1 ETI Interface

In case of a two-way stalled TCP connection no ETI heartbeat messages are received from the Gateway but the TCP connection itself is not closed.

3.3.2 Market Data – Enhanced Orderbook Interface (EOBI)

There is no effect on EOBI data dissemination.

3.3.3 Market Data – Enhanced Market Data Interface (EMDI)

There is no effect on EMDI data dissemination.

3.3.4 GUI

There is no visible effect in the Trader or Admin GUI.

3.3.5 Best Practice

In case a stalled Gateway is suspected the TCP connection to it should be terminated and the according session should try to re-login. If the session is still logged in because of the stalled Gateway, the re-login attempt will trigger cancellation of all non-persistent orders (either lean or standard orders) and quotes for that session. If any orders or quotes were to be deleted, this event will be denoted with *MassActionReason* "7" = "Duplicate Session Login" in **Order/QuoteMass CancellationNotification** via listener or session data.

If the above logon request is not answered the T7 Trading GUI can be used to delete pending orders and quotes in the *Risk Control* view to delete all orders (per user) or to delete all quotes (per session).

3.4 Matching Engine failover

This chapter describes the Matching Engine failover process for markets having LF Gateways only. For markets with combined PS Gateway/Matching Engine please see chapter 3.5 instead.

In order to achieve the necessary throughput and latency requirements, the T7 Matching Engine handles all incoming orders and the state of the orders in non-persistent memory. The persistency layer receives the modification and persists all actions not marked as non-persistent, e.g. modification to persistent orders, all executions...

A Matching Engine failover is not transparent but always implies a Market Reset. In case the primary Matching Engine fails, the secondary component will take over by loading the persistent orders from the persistency layer and trading continues after a Market Reset - all non-persistent orders and quotes are deleted.

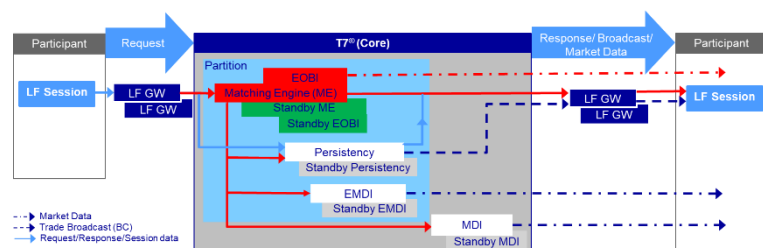


Fig. 3-4: Matching Engine failover

Note that some of the actions prior to a failure of the Matching Engine may have triggered a preliminary acknowledgement to the trading participant but may not have been persisted. It is thus crucial that the states of all orders are synchronized with the restatement of the orders after the Matching Engine recovered.

Please also refer to the section 'Matching Engine Failover and Failure' in the Simulation Guide.

3.4.1 ETI Interface

A **ServiceAvailabilityBroadcast** message indicates the MatchingEngineStatus on partition <x> is unavailable. The data below is for partition 1 (FDAX)

```
ServiceAvailabilityBroadcast.PartitionID = 1
ServiceAvailabilityBroadcast.MatchingEngineStatus = 0
```

Incoming messages for this service are from now on rejected directly in the Gateway.

A **TradingSessionEvent** message is sent containing the affected PartitionID, the TradSesEvent "102 = Market Reset" and the message key of the last persisted application message:

```
TradingSessionStatusBroadcast.RBCHeaderME.PartitionID = 1
TradingSessionStatusBroadcast.TradSesEvent = 102
RefApplLastMsgID
```

Afterwards, **ExtendedOrderInformation** (with ExecRestatementReason "1 = Order Book Restatement") is sent followed by another **TradingSessionEvent** with "103 = End of Restatement".

The state of all products served by this partition will undergo the following product state transition:

- no transition if the product state was 'Start Of Day', 'Pre Trading', 'Trading', 'Post Trading'
- products will be set to 'Halt' if the product state was 'Closing'
- products will be set to 'Halt' under certain internal conditions (e.g. failover takes very long)

When the secondary Matching Engine took over this will be signaled by another **ServiceAvailabilityBroadcast** message with availability set to 1 for the partition:

```
ServiceAvailabilityBroadcast.PartitionID = 1
ServiceAvailabilityBroadcast.MatchingEngineStatus = 1
```

Trading then continues.

3.4.2 Market Data– Enhanced Orderbook Interface (EOBI)

Since EOBI is sent out from the Matching Engine EOBI failover will always happen when the Matching Engine fails over. A change of source IP of the affected multicast streams will happen as the secondary takes over. Information about the impact on EOBI is provided in chapter 3.8.2.

3.4.3 Market Data – Enhanced Market Data Interface (EMDI) – stand-alone process

The change in the order book is communicated via a *DepthIncremental* message. Usually there will be changes on multiple price levels because of the Market Reset.

3.4.4 Market Data – Enhanced Market Data Interface (EMDI) – integrated into Matching Engine

In case the EMDI process is integrated into the Matching Engine, a failover of the Matching Engine will always imply a failover of the EMDI process. Information about the impact on EMDI is provided in chapter 3.8.4.

3.4.5 GUI

Afore-mentioned *ServiceAvailability* changes are indicated in the GUI status bar and displayed in detail in the Newsboard window. Submitting orders for the affected partition during the failover time is not possible and requests will be rejected.

The change of availability is also reflected in a news broadcast of the form "<xmic> Partition <n> is down" and "<xmic> Partition <n> is technically up again, please check Newsboard for further information".

The changed order book is displayed in corresponding market overviews and any product state change to "Halt" is indicated additionally in the Newsboard view.

3.4.6 Best Practice

We urge participants to synchronize the states of all their orders with the restatement issued after Market Reset has been announced by the Matching Engine. The reason is that there may have been order modifications, order cancels, order adds, or order executions acknowledged by the Matching Engine which did not reach the persistency layer and thus are not taken into consideration after a Market Reset.

Information about legally binding execution of orders or quotes prior to the component failure must only be recovered from Trade Capture Reports on the Trade Broadcast stream. All trades reported via Trade Capture Reports will be unconditionally reported to the Clearing instances of the respective exchange.

Order or quote executions reported only via Execution Reports (or public market data) and not via Trade Capture Reports were not legally executed and according orders/quotes are after a Matching Engine failover either deleted (non-persistent orders) or become again part of the active orderbook for successfully persisted orders.

3.5 Combined PS Gateway/Matching Engine failover

For markets having the combined PS Gateway/Matcher process in place, the failure of the PS Gateway implies the simultaneous failure of the Matching Engine and vice versa.

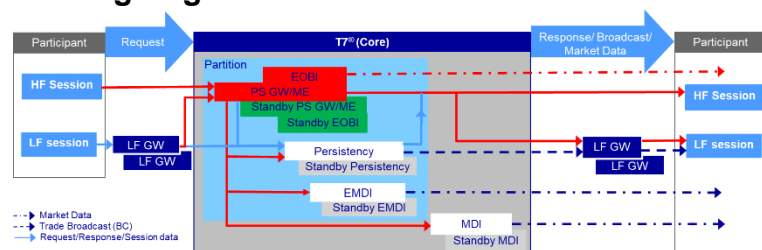


Fig. 3-5: PS Gateway/Matching Engine failover

To achieve the necessary throughput and latency requirements, the T7 combined PS Gateway/Matching Engine handles all incoming orders and the state of the orders in non-persistent memory. The actions prior to a failure of the combined PS Gateway/Matching Engine may have triggered a preliminary acknowledgement to the trading participant but may not have been persisted.

A PS Gateway/Matching Engine failover is not transparent but always implies a Market Reset and that active sessions connected to that combined PS Gateway/Matching Engine will be disconnected. In case the primary PS Gateway/Matching Engine fails, the secondary component will take over by loading the persistent orders from the persistency layer and trading continues after a Market Reset - all non-persistent orders and quotes are deleted. After a timeout of 30 seconds (configurable) order maintenance will become available on the now active combined PS Gateway/Matching Engine.

Please also refer to the section 'Matching Engine & Gateway Failover and Failure, EOBI Failure in the Simulation Guide.

3.5.1 ETI Interface

Since LF sessions are covered in chapter 3.2 this chapter focuses on the implications from the view of HF sessions.

A failure of a combined PS Gateway/Matching Engine leads to the termination of the TCP connection of respective HF Sessions. They must establish a new TCP/IP connection to the backup PS Gateway/Matching Engine before they can receive retransmissions. The T7 System will recognize the failure of the combined PS Gateway/Matching Engine and will activate the standby PS Gateway/Matching Engine. Sessions may subsequently login to the activated PS Gateway process. T7 broadcasts via the public news stream a message of the form "<xmic>: Partition x: PS Gateway failover triggered, active PS Gateway has changed."

A **TradingSessionEvent** message is sent containing the affected PartitionID, the TradSesEvent "102 = Market Reset" and the message key of the last persisted application message:

```
TradingSessionStatusBroadcast.RBCHeaderME.PartitionID = 1
TradingSessionStatusBroadcast.TradSesEvent = 102
RefApplLastMsgID
```

Afterwards, **ExtendedOrderInformation** (with ExecRestatementReason "1 = Order Book Restatement") is sent followed by another **TradingSessionEvent** with "103 = End of Restatement".

The state of all products served by this partition will undergo the following product state transition:

- no transition if the product state was 'Start Of Day', 'Pre Trading', 'Trading', 'Post Trading'
- products will be set to 'Halt' if the product state was 'Closing'
- products will be set to 'Halt' under certain internal conditions (e.g. failover takes very long)

Once the secondary PS Gateway/Matching Engine has taken over this will be signaled by another **ServiceAvailabilityBroadcast** message with availability set to 1 for the partition:

```
ServiceAvailabilityBroadcast.PartitionID = 1
ServiceAvailabilityBroadcast.MatchingEngineStatus = 1
```

Trading then continues.

3.5.2 Market Data– Enhanced Orderbook Interface (EOBI)

Since EOBI is sent out from the Matching Engine, EOBI failover will always happen when the Matching Engine fails over. A change of source IP of the affected multicast streams will happen as the secondary takes over. Information about the impact on EOBI is provided in chapter 3.8.2.

3.5.3 Market Data – Enhanced Market Data Interface (EMDI) - stand-alone process

The change in the order book is communicated via a *DepthIncremental* message. Usually there will be changes on multiple price levels because of the Market Reset.

3.5.4 Market Data – Enhanced Market Data Interface (EMDI) – integrated into Matching Engine

In case the EMDI process is integrated into the Matching Engine, a failover of the Matching Engine will always imply a failover of the EMDI process. Information about the impact on EMDI is provided in chapter 3.8.4.

3.5.5 GUI

Afore-mentioned *ServiceAvailability* changes are indicated in the GUI status bar and displayed in detail in the Newsboard window. Submitting orders for the affected partition during the failover time is not possible and requests will be rejected.

The change of availability is also reflected in a news broadcast of the form "<xmic> Partition <n> is down" and "<xmic> Partition <n> is technically up again, please check Newsboard for further information".

The changed order book is displayed in corresponding market overviews and any product state change to "Halt" is indicated additionally in the Newsboard view.

3.5.6 Best Practice

If an active HF session is disconnected for any reason, the participant application should first try to reconnect to the same PS Gateway/Matching Engine. In case of a failed connection attempt, it should then try to connect to the backup PS Gateway/Matching Engine. The session login response (or reject) will inform about the status of the PS Gateway/Matcher process.

We urge participants to synchronize the states of all their orders with the restatement issued after Market Reset has been announced by the Matching Engine. The reason is that there may have been order modifications, order

cancel, order adds, or order executions acknowledged by the Matching Engine which did not reach the persistency layer and thus are not taken into consideration after a Market Reset.

Information about legally binding execution of orders or quotes prior to the component failure must only be recovered from Trade Capture Reports on the Trade Broadcast stream. All trades reported via Trade Capture Reports will be unconditionally reported to the Clearing instances of the respective exchange.

Order or quote executions reported only via Execution Reports (or public market data) and not via Trade Capture Reports were not legally executed and according orders/quotes are after a PS Gateway/Matching Engine failover either deleted (non-persistent orders) or become again part of the active orderbook for successfully persisted orders.

3.6 Matching Engine Processing Delay

Large processing delays in the T7 Matching Engine (caused e.g. by technical problems or unexpected extreme loads) may lead to the built-up of internally queued orders. To avoid processing of old orders and to quickly recover from such a delay situation the affected products change to an internal "not tradeable" state. The incident is automatically detected and for the relevant products the following actions are taken:

- All non-persistent orders and quotes are deleted
- The product is temporarily set to an internal "not tradeable" state and session data and listener broadcasts are sent. The product is not set to "Halt"
- For a minimum timeframe (currently configured to 10 seconds) and until the delayed processing is resolved all transactions will be rejected except for order deletions
- Once the situation is resolved this is communicated via session data and listener broadcasts

Please also refer to section 'Matching Engine Processing Delay' of the Simulation Guide.

3.6.1 Order Entry (ETI)

Deleted orders and quotes on entering the "not tradeable" state of a product are reported via session data. Additionally product-specific **DeleteAllOrderQuoteEventBroadcast** messages are received for the affected product(s) with *MassActionReason* set to *Product_temporarily_not_tradeable(111)*.

During the delay phase all transactions except deletions are rejected with *SessionRejectReason* set to "102 = *Service_Temporarily_Not_Available*" and *VarText* "TRANSACTION REJECTED DUE TO SLOW PARTITION".

When the Matching Engine will accept transactions again participants will be informed by a **TradingSessionEvent** message (*MsgType* (35) = "h") specifying *TradSesEvent* (1368) "105 = *Service Resumed*".

In some cases, the Matching Engine needs to be restarted following the processing delay leading to a failover scenario. In such a case, the *TradingSessionEvent* message is sent with *TradSesEvent* "102 = *Market Reset*" instead of "105 = *Service Resumed*". For more information on the failover scenario please refer to chapter 3.4 Matching Engine failover or 3.5 Combined PS Gateway/Matching Engine failover.

3.6.2 Market Data – Enhanced Orderbook Interface (EOBI)

There is no special message for a Matching Engine processing delay, but a lot of deleted orders and quotes are expected.

3.6.3 Market Data – Enhanced Market Data Interface (EMDI)

There is no indicator for a currently not tradeable product because of processing delays. Due to the deleted orders changes on multiple price levels are expected.

3.6.4 GUI

Order deletions are indirectly visible in the Market view for the affected instruments (reduction in quantities or price changes). Standard non-persistent orders for affected products will be deleted and disappear from the Own Orders view. Order submissions for affected products will be rejected with “*TRANSACTION REJECTED DUE TO SLOW PARTITION*”.

3.6.5 Best Practice

If an ETI trading session receives a *Product temporarily not tradeable* message (see 3.6.1) submission of new orders should be avoided until the *Service Resumed* notification is encountered since new order flow will only exacerbate the solution of the delay problem and the orders will be rejected anyway. Deletion of non-persistent orders and quotes already took place so any clean-up can be limited to the deletion of persistent orders if necessary.

3.7 Fusebox Limit Breach

To ensure the technical operability of the Matching Engine as well as communication to the other components, T7 has a limitation in place on the maximum number of book orders and quotes for a given product, for a group of products on a partition and for all products on a certain partition – the so called Fusebox.

Once a Fusebox limit has been breached, the following actions take place:

- The state of the affected product(s) is set to “Halt”.
- The state of the affected instruments is set to “Restricted”.
- All non-persistent orders and quotes of the affected product(s) are deleted.
- The Matching Engine rejects incoming add or modify order transactions. At the same time, order deletion requests are processed normally.
- Once the limit is no longer breached trading can continue after manual intervention by Market Supervision.

The Fusebox limit breach is reported via the Production Newsboard.

3.7.1 Order Entry (ETI)

A Public News message is sent to inform all customer sessions about the product state change to “Halt” due to Fusebox limit breach. Product-specific **DeleteAllOrderQuoteEventBroadcast** messages are received for the affected product(s) with *MassActionReason* set to *Product State Halt (105)*.

All incoming transactions except for deletions are rejected with the error message “*TRANSACTION NOT ALLOWED IN CURRENT INSTRUMENT STATE [RESTRICTED]*”.

3.7.2 Market Data – Enhanced Orderbook Interface (EOBI)

The product state change to “Halt” and the instrument state change to “Restricted” are reported. Additionally, a lot of deleted orders and quotes are expected.

3.7.3 Market Data – Enhanced Market Data Interface (EMDI)

The product state change to “Halt” and the instrument state change to “Restricted” are reported. Additionally, a lot of deleted orders and quotes are expected.

3.7.4 GUI

The message “Fusebox event changed product state to HALT. Product ID xxxx” is displayed in the Newsboard window. The affected instrument will show the phase “REST” (Restricted) in the Market view.

Order deletions are indirectly visible in the Market view for the affected instruments (reduction in quantities or price changes). Standard non-persistent orders for affected products will be deleted and disappear from the Own Orders view. Order submissions or modifications for affected products will be rejected with “*TRANSACTION NOT ALLOWED IN CURRENT INSTRUMENT STATE [RESTRICTED]*”.

3.7.5 Best Practice

If an ETI trading session receives a Public News message that a product has been set to “Halt”, submission of new orders and modification of book orders should be avoided until the product state has returned to “Pre-Trading” or “Trading”. Deletion of non-persistent orders and quotes already took place so any clean-up can be limited to the deletion of persistent orders if necessary.

3.8 Market Data Failover – MDI, EMDI and EOBI

In the event of a failure of a market data disseminator the standby component will take over as soon as the failure is detected. The failover will be completely transparent on all streams other than the failed stream.

Note that since EOBI is sent out from the Matching Engine an EOBI failover occurs only in case of a Matching Engine failover or failure.

Please also refer to section ‘Matching Engine Failover and Failure, EOBI Failure’ of the simulation guide and Section ‘Failure of the market data feed/Matching Engine’ in the T7 Market and Reference Data Interfaces Manual.

3.8.1 Order Entry (ETI)

No reaction to the failed market data components.

3.8.2 Market Data – Enhanced Orderbook Interface (EOBI)

Note that since EOBI is sent out from the Matching Engine EOBI failover will always happen when the Matching Engine fails over (see chapters 3.4 and 3.5 for schemas of scenario). A change of source IP of the affected multicast streams will happen as the secondary takes over. The *AppSeqNum* and *MsgSeqNum* in EOBI messages are both reset to 1 and the field *AppSeqResetIndicator* is set to indicate the failover. Additional information is provided in the T7 Enhanced Orderbook Interface Manual, chapter 4.17 “Recovery”, “Exchange failure”.

3.8.3 Market Data – Market Data Interface (MDI)

A change of Source IP of the affected multicast streams will happen as the secondary takes over. The *SenderCompID* changes and the *PacketSeqNum* as well as the *MsgSeqNum* for affected products are reset to 1. For further details see the T7 Market and Reference Data Interfaces Manual, chapter 9.10.3 Market data feed fail-over (T7 MDI).

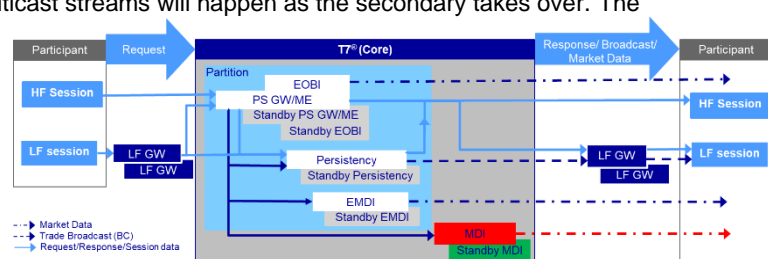


Fig. 3-6: MDI failover

3.8.4 Market Data – Enhanced Market Data Interface (EMDI)

A change of Source IP of the affected multicast streams will happen as the secondary takes over. The *SenderCompID* changes and the *PacketSeqNum* in the packet headers is reset to 1. The *MsgSeqNum* remains contiguous. For further details see the T7 Market and Reference Data Interfaces Manual, chapter 9.10.2 “Market data feed fail-over (T7 EMDI)”.

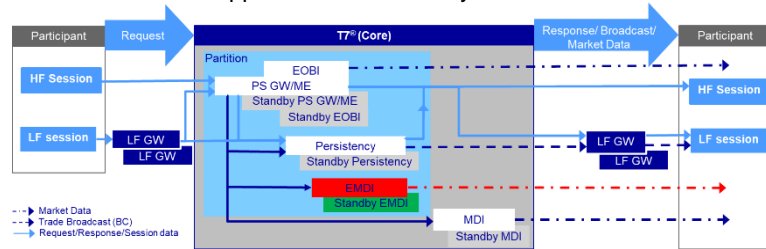


Fig. 3-7: EMDI failover

3.8.5 GUI

There is no visible effect in the Trader or Admin GUI.

3.9 Persistency layer failover

The persistency layer of the T7 trading system is running separately from the Matching Engine to ensure lowest latency and highest throughput. The Services *TradeManager* (trade broadcast recovery) and *AppSeq* (order status broadcast recovery) are the visible interface parts of the persistency layer and both services are deployed with a standby partner that takes over processing in case the primary component fails.

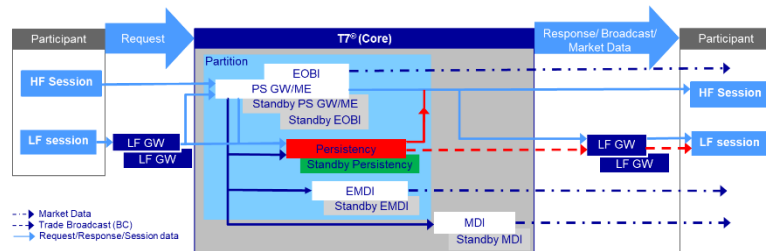


Fig. 3-8: Persistency failover

The failover of these components is completely transparent for all interfaces but sometimes duplicate or missing messages (gaps) might occur on an affected broadcast stream due to the failover. Handling of gaps and duplicates on these streams are already implicitly covered by the ETI application protocol via gap detection plus retransmission and duplicate detection.

Potential message gaps might occur on sequence number- based broadcast streams but will not happen for message key-based streams.

3.10 Central component failure

The T7 system design caters for an outage of single central component via failing over to a standby process. The complete failure of central component (failure of both active and standby processes) on a trading partition is thus very unlikely.

A central component is the Matching Engine (or combined PS Gateway/Matching Engine), EMDI, MDI, EOBI or one of the services from the Persistency Layer (see section 3.9), but not the T7 Entry Service. If any of these components experience a failure, trading on that partition is stopped and the Matching Engine service becomes unavailable for that partition. This chapter applies also to the failure and re-start of the complete T7 system, i.e. a

failure of all central components.

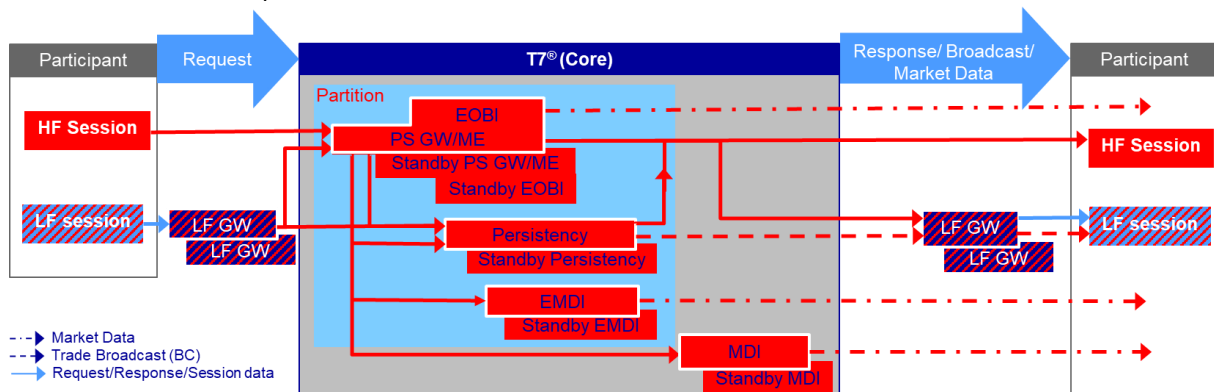


Fig. 3-9: Failure and restart of the complete T7 system

Resolving the situation requires in all cases manual intervention of T7 operations and will take considerably longer than a few seconds as a restart of the Matching Engine is needed. The LF and FIX LF Gateways will usually be restarted in case of a re-start of the complete T7 system while they remain up in case of a re-start of a single partition. When the trading services are re-enabled initially all products on the affected partition are in product state “Halt”, non-persistent orders and quotes are deleted and trading continues with an auction.

Though the Matching Engine service will be disabled when a central component fails it depends on the type of failed component in which order (and when) other services on that partition become unavailable between the incident and the re-start. For example, if the *App/SeqStatus* service from the persistency layer fails the *TradeManagerStatus* might still be available and usable for a while until the manual shutdown is triggered. A Market Reset from the Matching Engine (see also section 3.4 and section 3.5) is not triggered until the restart, but since the Matching Engine service is unavailable, no orders can enter the system in the meantime.

Please note that due to the preliminary nature of all responses sent by the Matching Engine, it is crucial to synchronize the state of all orders with the order restatement in case a Market Reset has been issued by the Matching Engine, see 3.4, 3.5 and 3.10.5, for details.

3.10.1 Matching Engine or Combined PS Gateway/Matching Engine

A complete failure of the Matching Engine or combined PS Gateway/Matching Engine manifests itself in a **ServiceAvailabilityBroadcast** message indicating at least the *MatchingEngineStatus* on partition <x> is unavailable (for further details, see section 3.4 or 3.5).

Depending on the type and order of failure unavailability indications for *App/SeqStatus* and *TradeManagerStatus* are received in the same or additional **ServiceAvailabilityBroadcast** messages.

After a successful restart of all services this will be signaled by another **ServiceAvailabilityBroadcast** message with *MatchingEngineStatus* availability set to 1 for the partition (and when available also for the other services):

```
ServiceAvailabilityBroadcast.PartitionID = 1
ServiceAvailabilityBroadcast.MatchingEngineStatus = 1
```

After a restart of the T7 system, trading always continues with a Market Reset, all products set to product state “Halt” and an auction afterwards.

3.10.2 Market Data – Enhanced Orderbook Interface (EOBI)

As EOBI market data is sent out from the Matching Engine a failure of the Matching Engine or combined PS Gateway/Matching Engine implies a failure of EOBI.

After the re-start, the *App/SeqNum* and *MsgSeqNum* in EOBI messages are both reset to 1 and the field *App/SeqResetIndicator* is set to indicate the restart. Additional information is provided in the T7 Enhanced Orderbook Interface Manual, chapter 4.17 “Recovery”, “Exchange failure”.

3.10.3 Market Data – Enhanced Market Data Interface (EMDI)

If the EMDI component is the failed central component, no further snapshots will be received for products of the affected partition.

After the re-start, the *SenderCompID* will change and the *PacketSeqNum* and *MsgSeqNum* in the packet headers are reset to 1. Additional information is provided in the T7 Market and Reference Data Interfaces Manual, chapter 9.10.4 “Market data feed restart (T7 EMDI)”.

3.10.4 GUI

The Service Availability changes are indicated in the GUI status bar and displayed in detail in the Newsboard. Submitting orders for the respective partition during the failure time is not possible and requests will be rejected.

The changed order book on restart is displayed in corresponding market overviews and the product state change to “*Halt*” on restart is indicated additionally in the Newsboard view.

3.10.5 Best Practice

Recovery from a central component failure requires manual intervention by T7 operations and may take a considerable amount of time. The market situation and reopening of the market may include additional explanations and planning from the exchange side. Members are strongly advised to follow the exchanges Newsboard messages via ETI News Broadcast, T7 Trading GUI Newsboard, Newsboard webpages or SMS and Email Emergency Notifications. See section 2 for details on these services.

There will be at least 15 minutes (30 minutes after a 3-hour outage) given to all participants after Order/Quote Management Service of a partition becoming available after a failure of a central component.

This means there will be ample time given before actual trading commences to maintain orders disseminated via the orderbook restatement and review trades via trade broadcast recovery. Orders reported in the restatement are part of the active order book and will become active once trading is resumed. The orders and trades can be (re)inquired via retransmission requests any time after the Order/Quote Management Service and the Trades Service becomes available. We recommend synchronizing the state of all orders with the restatement messages.

We urge participants to synchronize the states of all their orders with the restatement issued after Market Reset has been announced by the Matching Engine. The reason is that there may have been order modifications, order cancels, order adds, or order executions acknowledged by the Matching Engine which did not reach the persistency layer and thus are not taken into consideration after a Market Reset.

Information about legally binding execution of orders or quotes prior to the component failure must only be recovered from Trade Capture Reports on the Trade Broadcast stream. All trades reported via Trade Capture Reports will be unconditionally reported to the Clearing instances of the respective exchange.

Order or quote executions reported only via Execution Reports (or public market data) and not via Trade Capture Reports were not legally executed and according orders/quotes are after a partition restart either deleted (non-persistent orders) or become again part of the active orderbook for successfully persisted orders. Between a partition restart and before actual trading is resumed there are no pending “in-flight” Execution Reports or Trade Capture Reports in the T7 system for that partition thus there is time to reconcile between these two broadcast streams. See ETI Manual 4.13.3 for technical details how to reconcile between Execution Reports and Trade Capture Reports.

3.11 T7 Entry Service failover and failure

When the primary component of the T7 Entry Service fails the standby component takes over in a fully transparent way. The T7 Entry Service broadcasts streams might reveal missing messages (gaps) or messages received twice. The streams are sequence number based so both effects are already implicitly covered by the application protocol via gap detection plus retransmission and duplicate detection.



Fig. 3-10: T7 Entry Service failover

In case of a complete failure of the T7 Entry Service the according trade- and retransmission services become unavailable. Re-enabling the service requires manual intervention of T7 operations and will take considerably longer than a few seconds. On re-start of the services after a failure all TES products on that partition are initially in TES product state *OFF*.

3.11.1 Order Entry (ETI)

There is no visible impact at the ETI interface in a failover situation except for possibly duplicated or missing broadcast messages.

In case of a failure a **ServiceAvailabilityBroadcast** message indicates the TradeEntryService and its broadcast retransmission service on partition <x> is unavailable. The data below is for partition 1 (FDAX)

```
ServiceAvailabilityBroadcast.PartitionID = 1
ServiceAvailabilityBroadcast.TradeEntryServiceTradeDate = 0
ServiceAvailabilityBroadcast.TradeEntryServiceRtmTradeDate = 0
```

During the service downtime all request submissions to the TradeEntryService or the according TradeEntryServiceRtm (broadcast retransmission service) are rejected.

Once the service is available again an according **ServiceAvailabilityBroadcast** message is distributed with the availability set to 1.

3.11.2 Market Data – Enhanced Orderbook Interface (EOBI)

No visible impact on EOBI.

3.11.3 Market Data – Enhanced Market Data Interface (EMDI)

No impact on EMDI on failover.

On re-start after a failure, the initial product states for TES products are reported.

3.11.4 GUI

The Service Availability changes are indicated in the GUI status bar and displayed in detail in the Newsboard. Submitting orders for the failed T7 Entry Service during failure time is not possible and such requests will be rejected.

3.11.5 Best Practice

After a complete failure and restart of the T7 Entry Service applications should check the highest available sequence numbers for all affected broadcast streams and close any potential gaps afterwards via retransmission requests.

3.12 GUI unavailability

When the infrastructure of the T7 GUI is not available client sessions will be potentially logged out and presented with the Login View. Until the infrastructure is available again no login attempts will be successful.

3.12.1 Order Entry (ETI)

There will be no effect on ETI sessions.

3.12.2 Market Data – Enhanced Orderbook Interface (EOBI)

There is no effect on EOBI data dissemination.

3.12.3 Market Data – Enhanced Market Data Interface (EMDI)

There is no effect on EMDI data dissemination.

3.12.4 GUI

Usage of the GUI is not possible, and logins will fail.

3.12.5 Best Practice

Members are advised to follow the exchanges Newsboard messages via ETI News Broadcast, the Newsboard Webpage, or information received via SMS and Email Emergency Notifications. Any news about the expected downtime or availability of the T7 GUI will be reported there. See section 2 for more details on these services.

4. Appendix

4.1 Handling of Matching Engine Service Availability notifications

Some scenarios in this section imply a **ServiceAvailabilityBroadcast** message indicating a change of **MatchingEngineStatus** (Order/Quote Management Service) for a given partition. As an example, when Order and Quote Management for partition 1 becomes unavailable the following **ServiceAvailabilityBroadcast** will be sent:

```
ServiceAvailabilityBroadcast.PartitionID = 1
ServiceAvailabilityBroadcast.MatchingEngineStatus = 0
```

This message does not always imply that a Matching Engine or combined PS Gateway/Matching Engine has failed, a failover is in progress or a Market Reset on that partition is performed. It thus also does not imply that all non-persistent orders and quotes are deleted. The deletion of non-persistent orders and quotes is always reported by a Market Reset (partition scope) or a Mass Cancel Event (session scope) on the session data and listener data streams.

Market Resets occur for example during a Matching Engine (see chapter 3.4) or PS Gateway/Matching Engine failover (see chapter 3.5), automatic Mass Cancels on session scope because of a LF Gateway failure (see 3.1) or a connection loss between LF Gateway and a combined PS Gateway/Matching Engine (see 3.2).

Due to race conditions in the T7 system it may happen that the Order/Quote Management Service is shortly unavailable and becomes available again without any other side effect.

4.1.1 Best practice

If the Order/Quote Management Service for a partition becomes unavailable and no Market Reset or Mass Cancel Event is received and deletion of non-persistent orders and quotes is required, the session should send a Mass Cancel Request for the respective required scope.

5. Change log across the Releases

No	Chapter, page	Date	Change
V1.0	General	25-07-2016	Creation
V 2.0	General, 3	01-06-2017	Cash Market migration to T7, Adapted EOBI specific sections as EOBI is disseminated from the matching engine. Added details to EMDI failover (chapter 3.5)
V 3.0	3	10-10-2017	Introduction of Partition-Specific Gateways
V 4.0	3	10-09-2018	Removal of Connection Gateways for ETI 7.0
V 4.2	General	18-03-2019	New Version for T7 Rel 7.1 – updated links
V 4.3	General	30-08-2019	New version for T7 Rel 8.0 Descriptions for connection between LF and PS Gateways
V 4.4	General	08-04-2020	New Version for T7 Rel. 8.1 - Links in Chapter 1.3 and Copyright Statement Date updated. No content changes.
V 4.5	3.9.5	15-05-2020	Updated chapter 3.9.5, best practices after central component failure
V 4.6	General	17-07-2020	Clarify persistency of matcher ETI responses
V 4.7	General	13-08-2020	New version for T7 Rel 9.0 – remove information valid only for older releases
V 4.8	General	23-03-2021	Adaptions after introduction of combined PS Gateway/Matcher process. Chapter 3.5 added.
V 4.9	General	19-04-2021	Removed chapter describing PS Gateway failover.
V 5.0	3.5	18-06-2021	Update for T7 Rel. 9.1 - Removed "Mixed-Mode" phase section.
V 5.1	General	30-08-2021	New version for T7 Rel. 10.0 - Schemas added to scenarios.
V 5.2	General, 3.6	27-09-2021	Mentioning of FIX LF Gateway and enhancement of Matching Engine Processing Delay with failover scenario.
V 5.3	General, 3. 3.7	02-05-2022	Updated description of impact on GUI. Comment on component status after failover added. Chapter 3.7 "Fusebox Limit Breach" added.
V 5.4	General 3. 3.4.2, 3.5.2 3.4.4, 3.5.4.	28-08-2023	Added reference to EOBI and Market and Reference Data Interface Manuals Added information on planned consolidation of Matching Engine and EMDI process Updated impact description on EOBI Added impact description on EMDI in case it is integrated into Matching Engine