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(54) Title: PAUSELESS END-OF-INTERVAL ROLLOVER WITH FAULT TOLERANCE

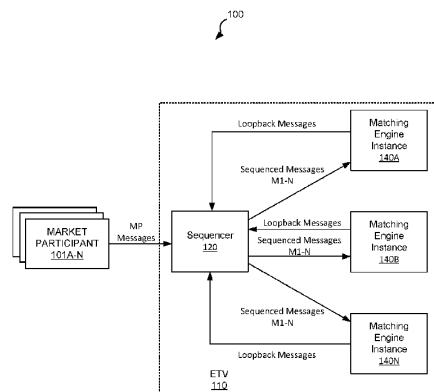


FIG. 1

(57) Abstract: Systems and methods of pauseless end-of-interval rollovers are described to provide rollover processing with fault tolerance. A system may execute first and second instances of a matching engine for fault tolerance. Each instance by design is deterministically programmed to perform paused end-of-interval (EOI) rollover processing in which orders may be received without blocking by transmitting loopback messages that indicate to-be-expired messages. The sequencer may sequence the loopback messages along with new order messages. Each instance may continue to receive sequenced messages, which may include loopback messages it or the other instance sent, and expire the order corresponding to the loopback message or the counterpart loopback message, wherein expiration of the order occurs on both the first instance and the second instance without blocking new messages from the sequencer.

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