

X-pand into the Future



eurex circular 030/10

Date: Frankfurt, February 19, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Eurex Release 12.0 Simulation
1. Simulation Calendar from March 1, 2010 to April 18, 2010
2. Matcher/Host Failover Schedule and Test Scenarios

Related Eurex Circulares: 218/09

Contact: Member Services & Admission, tel. +49-69-211-1 17 00

Content may be most important for:

- Ü Middle + Backoffice
- Ü IT/System Administration

Attachment:

Eurex Release 12.0 Permanent Simulation Calendar from March 1, 2010 to April 18, 2010

Summary:

Attached to this circular we are providing the calendar for the Permanent Simulation of Eurex Release 12.0 from **March 1, 2010** until **April 18, 2010**.

In general, simulation will be available continuously, including at the weekends.

Simulation time on batch days will be limited.

Detailed information on the simulation including a list of current simulation instruments and the current schedule for batch days can be found on the Eurex website under the path:

www.eurexchange.com > **Member Section > **Simulation** > **Eurex Standard Simulation****

Please also note the information regarding planned matcher- and host failover tests in simulation of Eurex Release 12.0 on Wednesday, April 14, 2010, as described in the following.

For any further questions you may have, please do not hesitate to contact the Member Services & Admission team at tel. +49-69-211-1 17 00.



Eurex Deutschland
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
customer.support@
eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Thomas Lenz,
Michael Peters, Andreas Preuß,
Peter Reitz, Jürg Spillmann
ARBN: 101 013 361

Eurex Release 12.0 Simulation

1. Simulation Calendar from March 1, 2010 to April 18, 2010

2. Matcher/Host Failover Schedule and Test Scenarios

1. Eurex Release 12.0: Simulation Calendar from March 1, 2010 to April 18, 2010

Attached to this circular we are providing the calendar for the Permanent Simulation of Eurex Release 12.0 from March 1, 2010 to April 18, 2010.

In general, simulation will be available continuously, including at the weekends.

Simulation time on batch days will be limited.

Detailed information on simulation including a list of current simulation instruments and the schedule for batch days can be found on the Eurex website under the path:

www.eurexchange.com > Member Section > Simulation > Eurex Standard Simulation

2. Matcher/Host Failover Schedule and Test Scenarios

In order to provide Members with the possibility to perform tests of their own applications' failover behavior in the event of a host- and matcher crash / failover in the Eurex[®] system, host- and matcher failovers will be initiated in the Eurex Release 12.0 simulation environment on the following day as described below:

Matcher crash / failover of the Eurex[®] system in the simulation environment

Wednesday, April 14, 2010: 16:00 CET => First matcher crash simulation, affected product: **FGBL**

Wednesday, April 14, 2010: 16:30 CET => Second matcher crash simulation, affected product: **ODAX**

During the first matcher crash at least the product FGBL and during the second at least the product ODAX will be affected. After crash of the respective matcher, it will be restarted again immediately. The restarted matcher will take over the processing of all products which were served by the crashed one. Before starting its normal activities, the matcher initiates a Market Reset event for these products.

Up to four host crashes / failovers in the Eurex[®] system in the simulation environment

Wednesday, April 14, 2010: 17:00 - 18:00 CET

During the above-mentioned time, the simulation hosts will be shut down up to four times so that the other hosts can take over the processes of the host which was shut down. As a consequence of these actions, the **source identifier (SrcId** = corresponding host number, the identifier of the message disseminating source) will change each time the other host takes over thus enabling members to verify the failover behavior of their own application in detecting out of sequence or dropped / missing messages.

As a result, all non-persistent orders and quotes for products processed on the crashed host will be deleted from the system and the appropriate VALUES/OrderConfirmations/ordrTrnTypId="58"="Deletion due to Market Reset" and messages of Enhanced Transaction Solution / (Foreign Event) Mass Delete/TrnReasonCode="58" will be sent to MISS / Enhanced Transaction Solution sessions.

Please note:

For at least one host failover a fallback will be initiated. This means that the host will be restarted during trading and products normally served by it will be moved back to that host. A Market Reset will not take place in this case.

Members intending to participate in these tests are required to enter orders (especially non-persistent orders) for above-mentioned products and check after the Market Reset if their applications received and properly processed the respective messages. The corresponding Enhanced Broadcast Solution streams will disseminate different source IDs and sequence numbers for the affected products after failover / fallback.

Frankfurt, February 19, 2010

Simulation Schedule Eurex Release 12.0**March 1, 2010 – April 18, 2010**

Week 9	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	01.03.2010	02.03.2010	03.03.2010	04.03.2010	05.03.2010	06.03.2010	07.03.2010
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day				F6BM , OES1			
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	02.03.2010	02.03.2010	04.03.2010	04.03.2010	09.03.2010	09.03.2010	09.03.2010

Week 10	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	08.03.2010	09.03.2010	10.03.2010	11.03.2010	12.03.2010	13.03.2010	14.03.2010
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day		FBND, CONF, FBTP, OKS2					
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	09.03.2010	09.03.2010	11.03.2010	11.03.2010	16.03.2010	16.03.2010	16.03.2010

Week 11	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	15.03.2010	16.03.2010	17.03.2010	18.03.2010	19.03.2010	20.03.2010	21.03.2010
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day	Production launch & simulation start of the Enhanced Risk Solution	FEU3, OEU3		FINX, OINX, FSTK, OSTK, FVS			
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	16.03.2010	16.03.2010	18.03.2010	18.03.2010	23.03.2010	23.03.2010	23.03.2010

Week 12	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	22.03.2010	23.03.2010	24.03.2010	25.03.2010	26.03.2010	27.03.2010	28.03.2010
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day				FCER, F1PT, F2PE, FPIG, FHOG, FENE, OFEN, FCCO			
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	23.03.2010	23.03.2010	25.03.2010	25.03.2010	30.03.2010	30.03.2010	30.03.2010

Week 13	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	29.03.2010	30.03.2010	31.03.2010	01.04.2010	02.04.2010	03.04.2010	04.04.2010
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day		OGBL, OGBM, OGBS, PUKA, FEO1 Month End Quarter End		OES1	Good Friday		
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	30.03.2010	30.03.2010	01.04.2010	01.04.2010	06.04.2010	06.04.2010	06.04.2010

Week 14	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	05.04.2010	06.04.2010	07.04.2010	08.04.2010	09.04.2010	10.04.2010	11.04.2010
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day	Easter Monday						
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	06.04.2010	06.04.2010	08.04.2010	08.04.2010	13.04.2010	13.04.2010	13.04.2010

Week 15	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday
Calendar Day	12.04.2010	13.04.2010	14.04.2010	15.04.2010	16.04.2010	17.04.2010	18.04.2010
Online Time (CET)	0:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 16:00	10:00 - 24:00	0:00 - 24:00	0:00 - 24:00
Event / Last Trading Day		OKS2	matcher crash / host failover test	FSTK, OSTK, OINX			
Batch Day	No	Yes	No	Yes	No	No	No
Business Day	13.04.2010	13.04.2010	15.04.2010	15.04.2010	20.04.2010	20.04.2010	20.04.2010